

External Parties

Seller
Novastar Mtg Funding Corp.

Servicer(s)
Saxon Mortgage Services, Inc.

Underwriter(s)
Deutsche Bank Securities
Greenwich Capital Markets

PMI Insurer
PMI Mortgage Insurance Co.
Mortgage Guaranty Insurance Corp.

Hedge Provider

Table of Contents

	Page
1. Certificate Payment Report	2
2. Collection Account Report	6
3. Credit Enhancement Report	8
4. Collateral Report	9
5. Delinquency Report	13
6. REO Report	31
7. Foreclosure Report	36
8. Bankruptcy Report	51
9. Prepayment Report	57
10. Prepayment Detail Report	60
11. Realized Loss Report	61
12. Realized Loss Detail Report	64
13. Triggers and Adj. Cert. Report	68
14. Additional Certificate Report	70
15. Modified Loan Detail	71
16. Investor Supplemental Notice	73

Total Number of Pages 73

Dates

Cut-Off Date: May 01, 2007
 Close Date: June 01, 2007
 First Distribution Date: June 25, 2007

Distribution Date: January 25, 2012
 Next Distribution Date: February 27, 2012
 Distribution Frequency: Monthly

Record Date: December 30, 2011
 January 24, 2012

Determination Date: January 25, 2012

Contacts

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 Administrator
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Address:
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Factor Information: (800) 735-7777
 Factor Info Email: SHRControl.Operations@db.com
 Main Phone Number: (714) 247-6000
<https://tss.sfs.db.com/investpublic>

(*) In connection with the Trustee's preparation of this Statement to Certificateholders, the Trustee is conclusively relying upon, and has not independently verified, information provided to it by various third parties, including the Servicer, Master Servicer, Special Servicer and other parties to the transaction. The Trustee makes no representations as to the completeness, reliability, accuracy or suitability for any purpose of the information provided to it by such third parties.

(**) Please see informational notice posted to the Trustee's investor reporting website regarding recent allegations pertaining to certain loan servicer foreclosure practices.

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Certificate Payment Report

Current Period Distribution - REMIC VI									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
A-1A	SR	779,369,000.00	397,756,025.42	158,156.63	2,356,880.16	2,515,036.79	0.00	0.00	395,399,145.26
A-2A	SR	140,080,000.00	3,535,377.82	1,092.47	686,704.86	687,797.33	0.00	0.00	2,848,672.96
A-2B	SR	80,420,000.00	80,420,000.00	29,385.47	0.00	29,385.47	0.00	0.00	80,420,000.00
A-2C	SR	49,730,000.00	49,730,000.00	18,972.55	0.00	18,972.55	0.00	0.00	49,730,000.00
A-2D	SR	18,601,000.00	18,601,000.00	8,445.06	0.00	8,445.06	0.00	0.00	18,601,000.00
M-1	MEZ	70,700,000.00	70,700,000.00	33,807.17	0.00	33,807.17	0.00	0.00	70,700,000.00
M-2	MEZ	49,700,000.00	49,700,000.00	24,566.16	0.00	24,566.16	0.00	0.00	49,700,000.00
M-3	MEZ	23,800,000.00	23,800,000.00	12,147.52	0.00	12,147.52	0.00	0.00	23,800,000.00
M-4	MEZ	21,700,000.00	21,700,000.00	13,872.57	0.00	13,872.57	0.00	0.00	21,700,000.00
M-5	MEZ	21,700,000.00	9,048,950.98	7,096.99	0.00	7,096.99	3,163,029.94	0.00	5,885,921.04
M-6	MEZ	18,900,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	MEZ	18,900,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	MEZ	15,400,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	MEZ	15,400,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	MEZ	16,100,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	SUB	59,500,000.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
R	RES	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		1,400,000,000.00	724,991,454.22	307,542.59	3,043,585.02	3,351,127.61	3,163,029.94	0.00	718,784,839.26

Interest Accrual Detail										
Current Period Factor Information per \$1,000 of Original Face Value										
Class	Period Starting	Period Ending	Method	Cusip	Orig. Principal (with Notional) Balance	Prior Principal Balance	Interest	Principal	Total Distribution	Current Principal Balance
					(1)	(1)	(2)	(3)	(4)=(2)+(3)	(5)
A-1A	12/27/11	01/24/12	A-Act/360	66989EAA3	779,369,000.00	510.356488	0.202929	3.024088	3.227017	507.332400
A-2A	12/27/11	01/24/12	A-Act/360	66989EAB1	140,080,000.00	25.238277	0.007799	4.902233	4.910032	20.336043
A-2B	12/27/11	01/24/12	A-Act/360	66989EAC9	80,420,000.00	1,000.000000	0.365400	0.000000	0.365400	1,000.000000
A-2C	12/27/11	01/24/12	A-Act/360	66989EAD7	49,730,000.00	1,000.000000	0.381511	0.000000	0.381511	1,000.000000
A-2D	12/27/11	01/24/12	A-Act/360	66989EAE5	18,601,000.00	1,000.000000	0.454011	0.000000	0.454011	1,000.000000
M-1	12/27/11	01/24/12	A-Act/360	66989EAF2	70,700,000.00	1,000.000000	0.478178	0.000000	0.478178	1,000.000000
M-2	12/27/11	01/24/12	A-Act/360	66989EAG0	49,700,000.00	1,000.000000	0.494289	0.000000	0.494289	1,000.000000
M-3	12/27/11	01/24/12	A-Act/360	66989EAH8	23,800,000.00	1,000.000000	0.510400	0.000000	0.510400	1,000.000000
M-4	12/27/11	01/24/12	A-Act/360	66989EAJ4	21,700,000.00	1,000.000000	0.639289	0.000000	0.639289	1,000.000000
M-5	12/27/11	01/24/12	A-Act/360	66989EAK1	21,700,000.00	417.002349	0.327050	0.000000	0.327050	271.240601
M-6	12/27/11	01/24/12	A-Act/360	66989EAL9	18,900,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-7	12/27/11	01/24/12	A-Act/360	66989EAM7	18,900,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-8	12/27/11	01/24/12	A-Act/360	66989EAN5	15,400,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-9	12/27/11	01/24/12	A-Act/360	66989EAP0	15,400,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
M-10	12/27/11	01/24/12	A-Act/360	66989EAQ8	16,100,000.00	0.000000	0.000000	0.000000	0.000000	0.000000
C	12/27/11	01/24/12	A-Act/360	66989EAS4	59,500,000.00	0.001681	0.000000	0.000000	0.000000	0.001681
R	12/27/11	01/24/12	A-Act/360		0.00	0.000000	0.000000	0.000000	0.000000	0.000000

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Distribution to Date - REMIC VI									
Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
A-1A	779,369,000.00	51,899,376.67	349,523,774.82	34,446,079.92	383,969,854.74	435,869,231.41	0.00	0.00	395,399,145.26
A-2A	140,080,000.00	7,551,540.38	124,854,815.47	12,376,511.57	137,231,327.04	144,782,867.42	0.00	0.00	2,848,672.96
A-2B	80,420,000.00	6,073,602.27	0.00	0.00	0.00	6,073,602.27	0.00	0.00	80,420,000.00
A-2C	49,730,000.00	3,802,724.74	0.00	0.00	0.00	3,802,724.74	0.00	0.00	49,730,000.00
A-2D	18,601,000.00	1,501,378.19	0.00	0.00	0.00	1,501,378.19	0.00	0.00	18,601,000.00
M-1	70,700,000.00	5,806,644.18	0.00	0.00	0.00	5,806,644.18	0.00	0.00	70,700,000.00
M-2	49,700,000.00	4,128,809.67	0.00	0.00	0.00	4,128,809.67	0.00	0.00	49,700,000.00
M-3	23,800,000.00	1,999,640.99	0.00	0.00	0.00	1,999,640.99	0.00	0.00	23,800,000.00
M-4	21,700,000.00	1,987,061.23	0.00	0.00	0.00	1,987,061.23	0.00	0.00	21,700,000.00
M-5	21,700,000.00	2,154,222.68	0.00	0.00	0.00	2,154,222.68	15,814,078.96	0.00	5,885,921.04
M-6	18,900,000.00	2,050,573.91	0.00	0.00	0.00	2,050,573.91	18,900,000.00	0.00	0.00
M-7	18,900,000.00	2,559,575.80	0.00	0.00	0.00	2,559,575.80	18,900,000.00	0.00	0.00
M-8	15,400,000.00	2,366,628.66	0.00	0.00	0.00	2,366,628.66	15,400,000.00	0.00	0.00
M-9	15,400,000.00	2,248,010.54	0.00	0.00	0.00	2,248,010.54	15,400,000.00	0.00	0.00
M-10	16,100,000.00	2,243,788.62	0.00	0.00	0.00	2,243,788.62	16,100,000.00	0.00	0.00
C	59,500,000.00	59,624,384.77	0.00	0.00	0.00	59,624,384.77	59,645,586.28	145,686.28	100.00
R	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total	1,400,000,000.00	157,997,963.30	474,378,590.29	46,822,591.49	521,201,181.78	679,199,145.08	160,159,665.24	145,686.28	718,784,839.26

Interest Detail - REMIC VI									
Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non-Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)+(4)	(6)	(7)=(5)-(6)
A-1A	0.49360%	397,756,025.42	158,156.63	0.00	0.00	0.00	158,156.63	158,156.63	0.00
A-2A	0.38360%	3,535,377.82	1,092.47	0.00	0.00	0.00	1,092.47	1,092.47	0.00
A-2B	0.45360%	80,420,000.00	29,385.47	0.00	0.00	0.00	29,385.47	29,385.47	0.00
A-2C	0.47360%	49,730,000.00	18,972.55	0.00	0.00	0.00	18,972.55	18,972.55	0.00
A-2D	0.56360%	18,601,000.00	8,445.06	0.00	0.00	0.00	8,445.06	8,445.06	0.00
M-1	0.59360%	70,700,000.00	33,807.17	0.00	0.00	0.00	33,807.17	33,807.17	0.00
M-2	0.61360%	49,700,000.00	24,566.16	0.00	0.00	0.00	24,566.16	24,566.16	0.00
M-3	0.63360%	23,800,000.00	12,147.52	0.00	0.00	0.00	12,147.52	12,147.52	0.00
M-4	0.79360%	21,700,000.00	13,872.57	0.00	0.00	0.00	13,872.57	13,872.57	0.00
M-5	0.97360%	9,048,950.98	7,096.99	0.00	0.00	0.00	7,096.99	7,096.99	0.00
M-6	1.24360%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-7	2.04360%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-8	2.79360%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-9	2.79360%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
M-10	2.79360%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C	0.00000%	100.00	0.00	0.00	8,986.20	0.00	8,986.20	0.00	8,986.20
R	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		724,991,454.22	307,542.59	0.00	8,986.20	0.00	316,528.79	307,542.59	8,986.20

Current Period Distribution - Component Classes									
Class	Class Type	Original Face Value	Prior Principal Balance	Interest	Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
			(1)	(2)	(3)	(4)=(2)+(3)	(5)	(6)	(7)=(1)-(3)-(5)+(6)
C-1	CPT/SUB	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C-2	CPT/SUB	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C-3	CPT/SUB	0.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00
Total		0.00	100.00	0.00	0.00	0.00	0.00	0.00	100.00

Interest Accrual Detail										Current Period Factor Information per \$1,000 of Original Face Value				
Class	Period Starting	Period Ending	Method	Cusip	Orig. Principal (with Notional) Balance	Prior Principal Balance	Interest	Principal	Total Distribution	Current Principal Balance				
					(1)	(1)	(2)	(3)	(4)=(2)+(3)	(5)				
C-1	12/27/11	01/24/12			1,400,000,000.00	517.851039	0.000000	0.000000	0.000000	513.417742				
C-2	12/27/11	01/24/12			59,499,900.02	0.000000	0.000000	0.000000	0.000000	0.000000				
C-3	12/27/11	01/24/12			100.00	1,000.000000	0.000000	0.000000	0.000000	1,000.000000				

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Distribution to Date - Component Classes									
Class	Original Face Value	Interest	Unscheduled Principal	Scheduled Principal	Total Principal	Total Distribution	Realized Loss	Deferred Interest	Current Principal Balance
	(1)	(2)	(3)	(4)	(5)=(3)+(4)	(6)=(2)+(5)	(7)	(8)	(9)=(1)-(5)-(7)+(8)
C-1	0.00	57,150,187.24			0.00	57,150,187.24	0.00	0.00	0.00
C-2	0.00	0.00	0.00	0.00	0.00	0.00	59,645,586.28	145,686.28	0.00
C-3	0.00	2,474,197.53			0.00	2,474,197.53	0.00	0.00	100.00
Total	0.00	59,624,384.77	0.00	0.00	0.00	59,624,384.77	59,645,586.28	145,686.28	100.00

Interest Detail - Component Classes									
Class	Pass Through Rate	Prior Principal (with Notional) Balance	Accrued Interest	Non-Supported Interest SF	Prior Unpaid Interest	Unscheduled Interest Adjustment	Optimal Interest	Paid or Deferred Interest	Current Unpaid Interest
			(1)	(2)	(3)	(4)	(5)=(1)-(2)+(3)+(4)	(6)	(7)=(5)-(6)
C-1	0.00000%	724,991,454.22	0.00	0.00	8,986.20	0.00	8,986.20	0.00	8,986.20
C-2	0.00000%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
C-3	0.00000%	100.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total		724,991,554.22	0.00	0.00	8,986.20	0.00	8,986.20	0.00	8,986.20

Collection Account Report

SUMMARY			
	Group 2	Group 1	Total
Principal Collections	482,567.88	1,654,749.61	2,137,317.49
Principal Withdrawals	0.00	0.00	0.00
Principal Other Accounts	0.00	1,500.00	1,500.00
TOTAL NET PRINCIPAL	482,567.88	1,656,249.61	2,138,817.49
Interest Collections	328,357.65	1,795,492.45	2,123,850.09
Interest Withdrawals	(146,069.17)	(609,867.14)	(755,936.31)
Interest Fees	(36,230.38)	(119,373.29)	(155,603.66)
Interest Other Accounts	0.00	0.00	0.00
TOTAL NET INTEREST	146,058.10	1,066,252.02	1,212,310.12
TOTAL AVAILABLE FUNDS FOR DISTRIBUTION	628,625.98	2,722,501.63	3,351,127.61

PRINCIPAL - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Principal Received	175,139.81	723,693.48	898,833.29
Curtailments	30,508.50	165,136.92	195,645.42
Prepayments In Full	730.67	519,228.71	519,959.38
Repurchased/Substitutions	0.00	0.00	0.00
Liquidations	2,608,447.16	2,528,544.93	5,136,992.09
Insurance Principal	0.00	0.00	0.00
Other Additional Principal	0.00	0.00	0.00
Delinquent Principal	(162,644.20)	(650,967.27)	(813,611.47)
Realized Losses	(2,332,258.26)	(2,281,854.43)	(4,614,112.69)
Advanced Principal	162,644.20	650,967.27	813,611.47
TOTAL PRINCIPAL COLLECTED	482,567.88	1,654,749.61	2,137,317.49

PRINCIPAL - WITHDRAWALS			
	Group 2	Group 1	Total
Modification amount applicable to Principal	0.00	0.00	0.00
Total Principal Withdrawal	0.00	0.00	0.00

PRINCIPAL - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Bonus Incentive Amount	0.00	1,500.00	1,500.00
TOTAL PRINCIPAL OTHER ACCOUNTS	0.00	1,500.00	1,500.00

INTEREST - COLLECTIONS			
	Group 2	Group 1	Total
Scheduled Interest	748,741.99	2,869,631.63	3,618,373.62
Repurchased/Substitution Interest	0.00	0.00	0.00
Liquidation Interest	19,421.58	17,292.08	36,713.66
Insurance Interest	0.00	0.00	0.00
Other Additional Interest	0.00	0.00	0.00
Prepayment Interest Shortfalls	(3.59)	(787.78)	(791.37)
Delinquent Interest	(707,511.64)	(2,620,511.44)	(3,328,023.08)
Compensating Interest	3.59	787.77	791.36
Civil Relief Act Shortfalls	0.00	0.00	0.00
Interest Realized Loss	(149,644.79)	(322,372.27)	(472,017.06)
Interest Advanced	417,350.51	1,851,452.45	2,268,802.96
TOTAL INTEREST COLLECTED	328,357.65	1,795,492.45	2,123,850.09

INTEREST - WITHDRAWALS			
	Group 2	Group 1	Total
Non Recoverable Advances	4,318.53	36,263.38	40,581.91
Modification Losses	-7,825.46	178,364.64	170,539.18
Capitalized/Deferred Interest	149,576.10	395,239.12	544,815.22
TOTAL INTEREST WITHDRAWALS	(146,069.17)	(609,867.14)	(755,936.31)

INTEREST - OTHER ACCOUNTS			
	Group 2	Group 1	Total
Prepayment Charges	0.00	0.00	0.00
Net Hedge Payment			0.00
a) Hedge Payment			0.00
b) Counterparty Payment			0.00
Bonus Incentive Amount	0.00	0.00	0.00
TOTAL INTEREST OTHER ACCOUNTS	0.00	0.00	0.00

INTEREST FEES			
	Group 2	Group 1	Total
Current Servicing Fees	3,386.76	18,164.24	21,551.00
Backup Servicing Fees	1,349.93	4,691.66	6,041.60
Trustee Fees	337.48	1,172.92	1,510.40
Custodian Fee	152.80	803.20	956.00
MI Premium	30,891.70	94,000.28	124,891.98
Extraordinary Expenses	76.67	419.24	495.91
Extraordinary Expense Recovery Charge**	35.03	121.75	156.78
TOTAL INTEREST FEES	36,230.38	119,373.29	155,603.66

**Extraordinary Expense Recovery Charge ("EERC"): charge imposed to recover extraordinary costs and expenses incurred by Deutsche Bank in administering residential mortgage backed securities ("RMBS") transaction(s) under current market conditions. The EERC is based upon, and may be adjusted periodically in accordance with, Deutsche Bank's experienced level of extraordinary costs and expenses that are not allocable to specific trusts, but which arise from the administration of the portfolio of RMBS trusts administered by Deutsche Bank's Trust & Securities Services division. Costs and expenses allocable to specific trusts will continue to be charged separately to those trusts in addition to the EERC.

Credit Enhancement Report

ACCOUNTS

Distribution from Supplemental Interest Trust	
Class I-1 Interest Payment	0.00
Class I-2 Interest Payment	0.00
Class I-3 Interest Payment	0.00
Supplemental Interest Trust	
Beginning Balance	0.00
Amount Deposited	0.00
Amount Withdrawn	0.00
Ending Balance	0.00

INSURANCE

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STRUCTURAL FEATURES

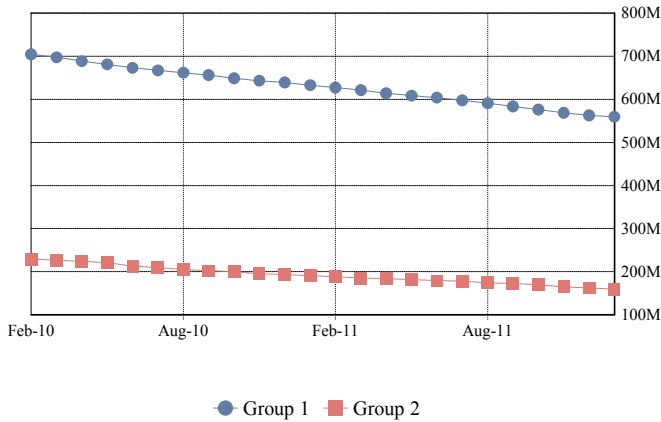
	Group 2	Group 1	Total
Overcollateralized Amount - Prior Period			100.00
Current Period Principal Realized Losses			4,614,112.69
Overcollateralized Amount - After Current Losses			-4,614,012.69
Net Monthly Excess Cashflow			904,767.53
Extra Principal Distribution Amount			904,767.53
Overcollateralization Release Amount			0.00
Overcollateralized Amount - Ending			100.00
Overcollateralization Excess Amount			0.00
Overcollateralization Deficiency Amount			59,499,900.00
Required Overcollateralization Amount			59,500,000.00

Collateral Report

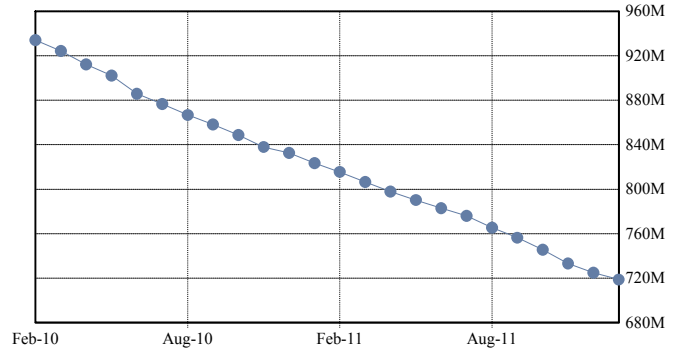
COLLATERAL			
	Group 2	Group 1	Total
<u>Loan Count:</u>			
Original	1,600	5,854	7,454
Prior	764	4,016	4,780
Prefunding	0	0	0
Scheduled Paid Offs	0	0	0
Full Voluntary Prepayments	(1)	(5)	(6)
Repurchases	0	0	0
Liquidations	(13)	(16)	(29)
Current	750	3,995	4,745
<u>Principal Balance:</u>			
Original	342,671,341.06	837,192,478.96	1,179,863,820.02
Prior	161,992,095.84	562,999,358.38	724,991,454.22
Prefunding	0.00	0.00	0.00
Deferred Interest	149,576.10	395,239.12	544,815.22
Scheduled Principal	(175,139.81)	(723,693.48)	(898,833.29)
Partial Prepayments	(30,508.50)	(165,136.92)	(195,645.42)
Full Voluntary Prepayments	(730.67)	(519,228.71)	(519,959.38)
Repurchases	0.00	0.00	0.00
Liquidations	(2,608,447.16)	(2,528,544.93)	(5,136,992.09)
Current	159,326,845.80	559,457,993.46	718,784,839.26
Prior Forebearance	0.00	0.00	0.00
Current Forebearance	0.00	0.00	0.00

PREFUNDING			
	Group 2	Group 1	Total
Prefunding Account Original Balance	35,875,426.20	184,260,753.78	220,136,179.98
Prefunding Account Beginning Balance	0.00	0.00	0.00
Subsequent Loans Added to the Pool	0.00	0.00	0.00
Prefund Release to Certificate Holders	0.00	0.00	0.00
Prefunding Account Ending Balance	0.00	0.00	0.00

Current Principal Balance by Groups



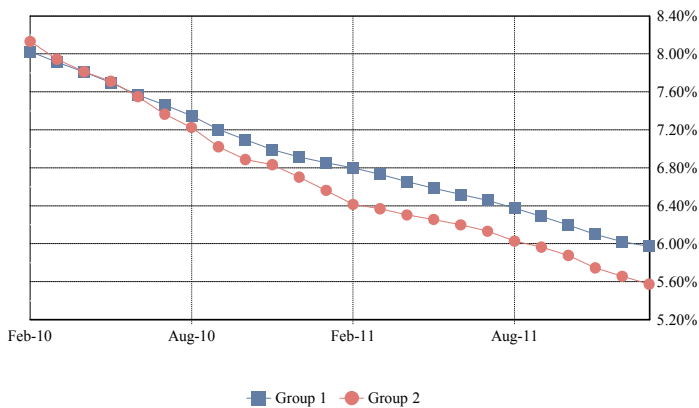
Total Current Principal Balance



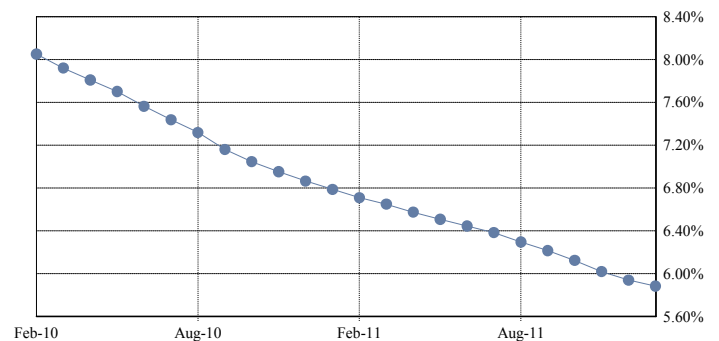
CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Coupon Original	8.21511%	8.17804%	8.18881%
Weighted Average Coupon Prior	5.65651%	6.02016%	5.93870%
Weighted Average Coupon Current	5.57463%	5.97136%	5.88271%
Weighted Average Months to Maturity Original	346	346	346
Weighted Average Months to Maturity Prior	297	292	293
Weighted Average Months to Maturity Current	296	291	292
Weighted Avg Remaining Amortization Term Original	391	377	381
Weighted Avg Remaining Amortization Term Prior	345	325	329
Weighted Avg Remaining Amortization Term Current	343	324	328
Weighted Average Seasoning Original	3.48	3.01	3.15
Weighted Average Seasoning Prior	57.16	56.42	56.58
Weighted Average Seasoning Current	58.16	57.41	57.58

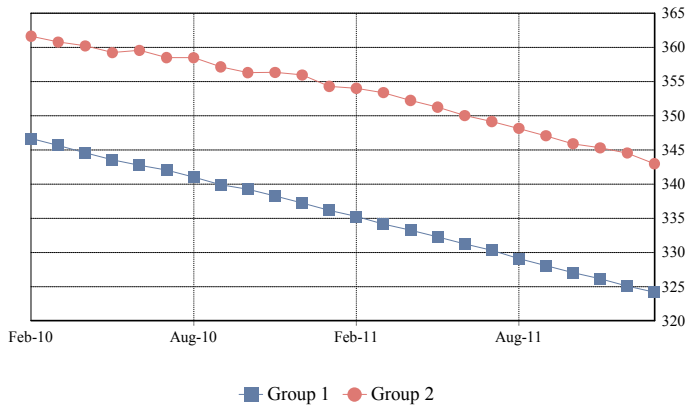
Weighted Average Coupon by Groups



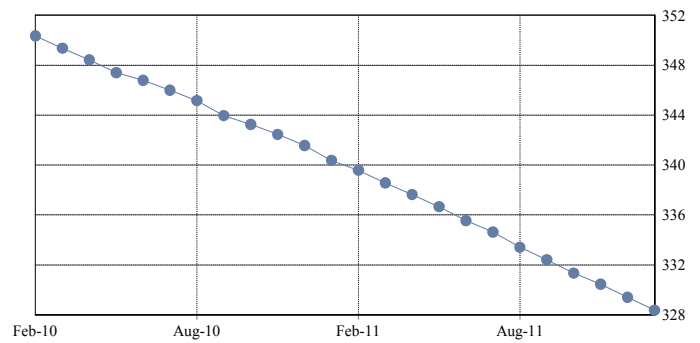
Total Weighted Average Coupon



Weighted Average Amortization Term by Groups



Total Weighted Average Amortization Term



ARM CHARACTERISTICS

	Group 2	Group 1	Total
Weighted Average Margin Original	5.84056%	6.01506%	5.94902%
Weighted Average Margin Prior	5.81584%	6.01559%	5.95342%
Weighted Average Margin Current	5.81890%	6.01531%	5.95437%
Weighted Average Max Rate Original	16.07877%	16.19788%	16.15280%
Weighted Average Max Rate Prior	15.93251%	16.15605%	16.08648%
Weighted Average Max Rate Current	15.92687%	16.15855%	16.08666%
Weighted Average Min Rate Original	9.09665%	9.21506%	9.17025%
Weighted Average Min Rate Prior	8.95396%	9.17271%	9.10463%
Weighted Average Min Rate Current	8.94862%	9.17456%	9.10446%
Weighted Average Cap Up Original	1.00000%	1.00073%	1.00045%
Weighted Average Cap Up Prior	1.00000%	1.00108%	1.00075%
Weighted Average Cap Up Current	1.00000%	1.00109%	1.00076%
Weighted Average Cap Down Original	1.00000%	1.00073%	1.00045%
Weighted Average Cap Down Prior	1.00000%	1.00108%	1.00075%
Weighted Average Cap Down Current	1.00000%	1.00109%	1.00076%

SERVICING FEES & ADVANCES

	Group 2	Group 1	Total
Current Servicing Fees	3,386.76	18,164.24	21,551.00
Delinquent Servicing Fees	49,191.32	180,344.63	229,535.95
TOTAL SERVICING FEES	52,578.09	198,508.87	251,086.95
Total Servicing Fees	52,578.09	198,508.87	251,086.95
Compensating Interest	(3.59)	(787.77)	(791.36)
Delinquent Servicing Fees	(49,191.32)	(180,344.63)	(229,535.95)
COLLECTED SERVICING FEES	-10,463.89	-17,404.94	-27,868.84
Total Advanced Interest	417,350.51	1,851,452.45	2,268,802.96
Total Advanced Principal	162,644.20	650,967.27	813,611.47
Aggregate Advances with respect to this Distribution	579,994.71	2,502,419.72	3,082,414.43
Unrecovered Advances	0.00	0.00	0.00
Non Recoverable Advance	0.00	0.00	0.00
Servicer Escrow Advances	0.00	0.00	0.00

ADDITIONAL COLLATERAL INFORMATION

	Group 2	Group 1	Total
Prepayment Interest Shortfall (PPIS)	3.59	787.78	791.37
Compensating Interest	(3.59)	(787.77)	(791.36)
Net Prepayment Interest Shortfall (PPIS)	0.00	0.00	0.00
Ending Pool Principal Balance	159,326,845.80	559,457,993.46	718,784,839.26
Weighted Average Net Mortgage Rate			2.787885%

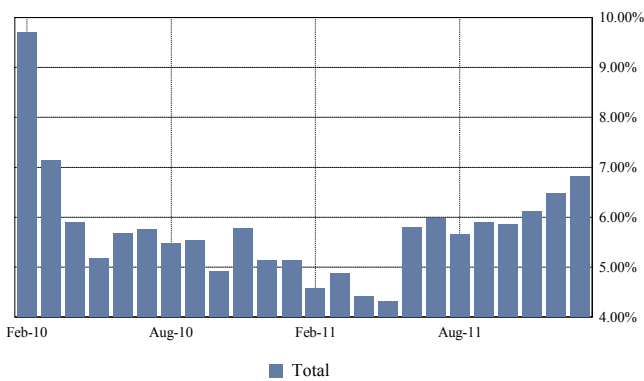
Delinquency Report

TOTAL

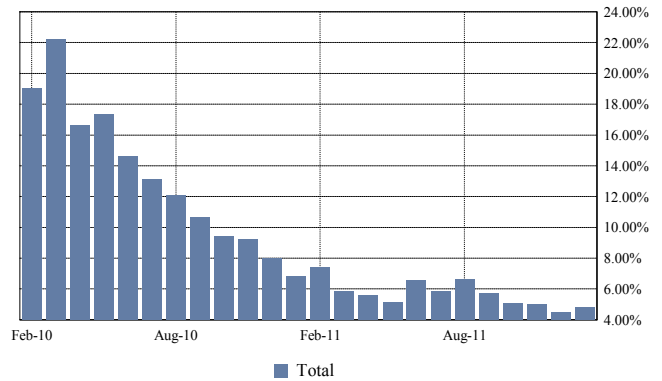
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		38,874,984.62	10,144,681.41	34,540,301.22	83,559,967.25
	% Balance		5.41%	1.41%	4.81%	11.63%
	# Loans		243	65	202	510
	% # Loans		5.12%	1.37%	4.26%	10.75%
FORECLOSURE	Balance	0.00	0.00	2,741,785.78	127,487,992.50	130,229,778.28
	% Balance	0.00%	0.00%	0.38%	17.74%	18.12%
	# Loans	0	0	16	671	687
	% # Loans	0.00%	0.00%	0.34%	14.14%	14.48%
BANKRUPTCY	Balance	10,637,272.31	1,760,505.04	995,366.53	25,318,009.10	38,711,152.98
	% Balance	1.48%	0.24%	0.14%	3.52%	5.39%
	# Loans	75	16	10	162	263
	% # Loans	1.58%	0.34%	0.21%	3.41%	5.54%
REO	Balance	0.00	0.00	0.00	36,153,730.86	36,153,730.86
	% Balance	0.00%	0.00%	0.00%	5.03%	5.03%
	# Loans	0	0	0	185	185
	% # Loans	0.00%	0.00%	0.00%	3.90%	3.90%
TOTAL	Balance	10,637,272.31	40,635,489.66	13,881,833.72	223,500,033.68	288,654,629.37
	% Balance	1.48%	5.65%	1.93%	31.09%	40.16%
	# Loans	75	259	91	1,220	1,645
	% # Loans	1.58%	5.46%	1.92%	25.71%	34.67%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

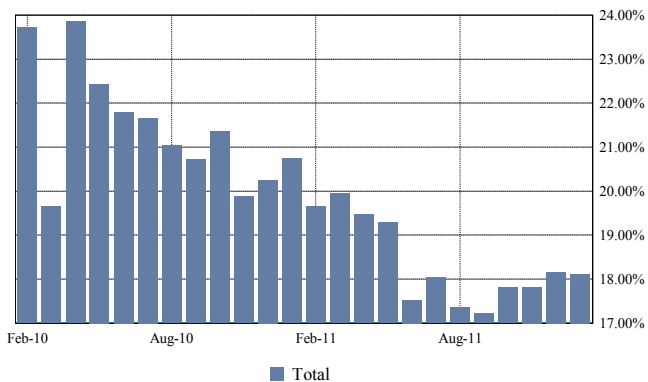
1 or 2 Payments Delinquent



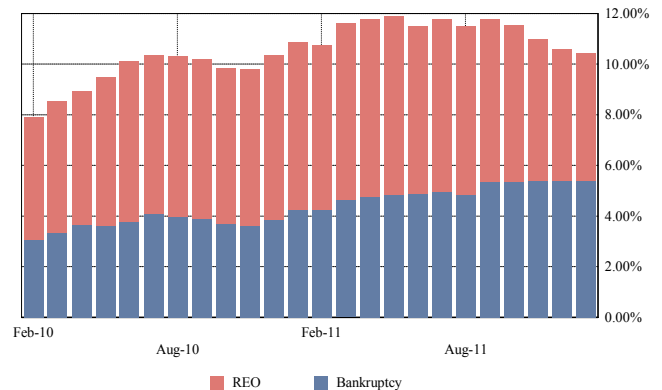
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

January 25, 2012 Distribution

TOTAL	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		38,874,984.62	10,144,681.41	5,088,787.22	3,300,599.93	4,206,753.79	1,474,924.52
% Balance		5.41%	1.41%	0.71%	0.46%	0.59%	0.21%
# Loans		243	65	25	23	25	10
% # Loans		5.12%	1.37%	0.53%	0.48%	0.53%	0.21%
FORECLOSURE							
Balance	0.00	0.00	2,741,785.78	6,832,147.73	5,612,050.59	4,870,150.75	3,166,527.65
% Balance	0.00%	0.00%	0.38%	0.95%	0.78%	0.68%	0.44%
# Loans	0	0	16	37	34	28	22
% # Loans	0.00%	0.00%	0.34%	0.78%	0.72%	0.59%	0.46%
BANKRUPTCY							
Balance	10,637,272.31	1,760,505.04	995,366.53	1,578,521.11	2,964,006.36	1,446,485.62	1,695,473.08
% Balance	1.48%	0.24%	0.14%	0.22%	0.41%	0.20%	0.24%
# Loans	75	16	10	12	18	10	10
% # Loans	1.58%	0.34%	0.21%	0.25%	0.38%	0.21%	0.21%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	285,773.47	476,972.30
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%	0.07%
# Loans	0	0	0	0	0	2	2
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.04%	0.04%
TOTAL							
Balance	10,637,272.31	40,635,489.66	13,881,833.72	13,499,456.06	11,876,656.88	10,809,163.63	6,813,897.55
% Balance	1.48%	5.65%	1.93%	1.88%	1.65%	1.50%	0.95%
# Loans	75	259	91	74	75	65	44
% # Loans	1.58%	5.46%	1.92%	1.56%	1.58%	1.37%	0.93%

TOTAL	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	908,379.79	855,989.32	1,606,044.90	250,742.42	213,258.04	95,478.41	259,113.65
% Balance	0.13%	0.12%	0.22%	0.03%	0.03%	0.01%	0.04%
# Loans	7	5	7	2	2	1	3
% # Loans	0.15%	0.11%	0.15%	0.04%	0.04%	0.02%	0.06%
FORECLOSURE							
Balance	3,362,517.49	1,571,725.97	2,471,022.70	3,080,804.68	2,694,685.07	1,956,972.25	2,750,282.11
% Balance	0.47%	0.22%	0.34%	0.43%	0.37%	0.27%	0.38%
# Loans	19	12	18	12	17	13	13
% # Loans	0.40%	0.25%	0.38%	0.25%	0.36%	0.27%	0.27%
BANKRUPTCY							
Balance	1,308,569.63	136,500.02	1,099,677.01	659,832.10	1,349,852.19	1,357,239.77	403,246.49
% Balance	0.18%	0.02%	0.15%	0.09%	0.19%	0.19%	0.06%
# Loans	10	2	6	7	8	9	3
% # Loans	0.21%	0.04%	0.13%	0.15%	0.17%	0.19%	0.06%
REO							
Balance	507,313.91	1,015,363.26	157,889.80	922,808.52	455,554.00	1,414,796.77	205,511.84
% Balance	0.07%	0.14%	0.02%	0.13%	0.06%	0.20%	0.03%
# Loans	3	5	2	3	3	7	1
% # Loans	0.06%	0.11%	0.04%	0.06%	0.06%	0.15%	0.02%
TOTAL							
Balance	6,086,780.82	3,579,578.57	5,334,634.41	4,914,187.72	4,713,349.30	4,824,487.20	3,618,154.09
% Balance	0.85%	0.50%	0.74%	0.68%	0.66%	0.67%	0.50%
# Loans	39	24	33	24	30	30	20
% # Loans	0.82%	0.51%	0.70%	0.51%	0.63%	0.63%	0.42%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

TOTAL	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	160,566.16	799,890.25	751,519.86	1,119,434.87	473,618.88	177,856.60	191,888.87
% Balance	0.02%	0.11%	0.10%	0.16%	0.07%	0.02%	0.03%
# Loans	1	6	6	4	3	2	2
% # Loans	0.02%	0.13%	0.13%	0.08%	0.06%	0.04%	0.04%
FORECLOSURE							
Balance	2,596,504.28	2,461,376.94	2,116,252.64	3,327,326.90	1,823,679.51	1,186,978.94	1,306,351.35
% Balance	0.36%	0.34%	0.29%	0.46%	0.25%	0.17%	0.18%
# Loans	11	12	12	20	13	9	8
% # Loans	0.23%	0.25%	0.25%	0.42%	0.27%	0.19%	0.17%
BANKRUPTCY							
Balance	633,100.75	599,302.20	884,326.21	258,843.05	629,775.92	403,978.92	462,488.28
% Balance	0.09%	0.08%	0.12%	0.04%	0.09%	0.06%	0.06%
# Loans	6	4	6	3	3	4	4
% # Loans	0.13%	0.08%	0.13%	0.06%	0.06%	0.08%	0.08%
REO							
Balance	1,222,807.61	378,402.57	904,907.33	300,309.48	206,719.46	524,908.04	113,862.37
% Balance	0.17%	0.05%	0.13%	0.04%	0.03%	0.07%	0.02%
# Loans	5	3	4	3	2	3	1
% # Loans	0.11%	0.06%	0.08%	0.06%	0.04%	0.06%	0.02%
TOTAL							
Balance	4,612,978.80	4,238,971.96	4,657,006.04	5,005,914.30	3,133,793.77	2,293,722.50	2,074,590.87
% Balance	0.64%	0.59%	0.65%	0.70%	0.44%	0.32%	0.29%
# Loans	23	25	28	30	21	18	15
% # Loans	0.48%	0.53%	0.59%	0.63%	0.44%	0.38%	0.32%

TOTAL	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	505,495.88	126,421.47	267,412.88	515,074.31	397,152.70	392,841.56	596,500.86
% Balance	0.07%	0.02%	0.04%	0.07%	0.06%	0.05%	0.08%
# Loans	4	1	2	4	4	3	3
% # Loans	0.08%	0.02%	0.04%	0.08%	0.08%	0.06%	0.06%
FORECLOSURE							
Balance	1,808,466.52	872,826.12	3,002,054.64	2,314,271.86	2,602,705.76	1,784,601.41	2,628,555.07
% Balance	0.25%	0.12%	0.42%	0.32%	0.36%	0.25%	0.37%
# Loans	12	5	21	15	15	10	17
% # Loans	0.25%	0.11%	0.44%	0.32%	0.32%	0.21%	0.36%
BANKRUPTCY							
Balance	917,263.23	586,747.76	231,011.92	394,420.57	405,848.55	0.00	167,938.77
% Balance	0.13%	0.08%	0.03%	0.05%	0.06%	0.00%	0.02%
# Loans	3	4	2	3	2	0	1
% # Loans	0.06%	0.08%	0.04%	0.06%	0.04%	0.00%	0.02%
REO							
Balance	196,284.03	194,308.92	1,130,402.84	408,283.75	649,798.32	1,093,506.37	46,150.52
% Balance	0.03%	0.03%	0.16%	0.06%	0.09%	0.15%	0.01%
# Loans	2	1	6	3	4	5	1
% # Loans	0.04%	0.02%	0.13%	0.06%	0.08%	0.11%	0.02%
TOTAL							
Balance	3,427,509.66	1,780,304.27	4,630,882.28	3,632,050.49	4,055,505.33	3,270,949.34	3,439,145.22
% Balance	0.48%	0.25%	0.64%	0.51%	0.56%	0.46%	0.48%
# Loans	21	11	31	25	25	18	22
% # Loans	0.44%	0.23%	0.65%	0.53%	0.53%	0.38%	0.46%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

TOTAL	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	678,248.52	280,920.43	670,348.43	178,703.45	767,225.84	226,180.45	593,073.96
% Balance	0.09%	0.04%	0.09%	0.02%	0.11%	0.03%	0.08%
# Loans	2	3	5	1	4	1	2
% # Loans	0.04%	0.06%	0.11%	0.02%	0.08%	0.02%	0.04%
FORECLOSURE							
Balance	3,975,110.49	3,575,852.90	1,776,960.41	2,484,353.91	3,662,263.84	821,650.03	2,630,600.60
% Balance	0.55%	0.50%	0.25%	0.35%	0.51%	0.11%	0.37%
# Loans	20	19	10	13	17	6	13
% # Loans	0.42%	0.40%	0.21%	0.27%	0.36%	0.13%	0.27%
BANKRUPTCY							
Balance	228,398.75	308,082.57	959,667.57	354,214.57	168,601.82	0.00	245,957.14
% Balance	0.03%	0.04%	0.13%	0.05%	0.02%	0.00%	0.03%
# Loans	2	2	2	2	2	0	2
% # Loans	0.04%	0.04%	0.04%	0.04%	0.04%	0.00%	0.04%
REO							
Balance	807,303.07	676,282.43	678,859.69	523,087.75	114,726.00	691,071.42	474,437.02
% Balance	0.11%	0.09%	0.09%	0.07%	0.02%	0.10%	0.07%
# Loans	5	5	4	4	1	6	2
% # Loans	0.11%	0.11%	0.08%	0.08%	0.02%	0.13%	0.04%
TOTAL							
Balance	5,689,060.83	4,841,138.33	4,085,836.10	3,540,359.68	4,712,817.50	1,738,901.90	3,944,068.72
% Balance	0.79%	0.67%	0.57%	0.49%	0.66%	0.24%	0.55%
# Loans	29	29	21	20	24	13	19
% # Loans	0.61%	0.61%	0.44%	0.42%	0.51%	0.27%	0.40%

TOTAL	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	0.00	624,408.25	467,967.86	352,728.57	528,359.43	158,737.37	114,763.92
% Balance	0.00%	0.09%	0.07%	0.05%	0.07%	0.02%	0.02%
# Loans	0	3	2	3	2	1	1
% # Loans	0.00%	0.06%	0.04%	0.06%	0.04%	0.02%	0.02%
FORECLOSURE							
Balance	3,151,402.23	2,479,455.06	2,756,612.49	1,747,439.18	2,301,016.30	3,528,161.91	1,784,715.98
% Balance	0.44%	0.34%	0.38%	0.24%	0.32%	0.49%	0.25%
# Loans	13	12	9	11	13	16	9
% # Loans	0.27%	0.25%	0.19%	0.23%	0.27%	0.34%	0.19%
BANKRUPTCY							
Balance	73,465.03	358,880.89	0.00	101,500.29	0.00	150,023.13	0.00
% Balance	0.01%	0.05%	0.00%	0.01%	0.00%	0.02%	0.00%
# Loans	1	2	0	1	0	1	0
% # Loans	0.02%	0.04%	0.00%	0.02%	0.00%	0.02%	0.00%
REO							
Balance	685,185.93	706,921.83	2,597,902.27	1,040,537.44	886,039.91	1,384,267.62	795,663.55
% Balance	0.10%	0.10%	0.36%	0.14%	0.12%	0.19%	0.11%
# Loans	6	4	11	5	4	4	6
% # Loans	0.13%	0.08%	0.23%	0.11%	0.08%	0.08%	0.13%
TOTAL							
Balance	3,910,053.19	4,169,666.03	5,822,482.62	3,242,205.48	3,715,415.64	5,221,190.03	2,695,143.45
% Balance	0.54%	0.58%	0.81%	0.45%	0.52%	0.73%	0.37%
# Loans	20	21	22	20	19	22	16
% # Loans	0.42%	0.44%	0.46%	0.42%	0.40%	0.46%	0.34%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

TOTAL	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	493,635.36	185,034.38	746,634.00	1,045,285.10	836,258.38	222,982.82	0.00
% Balance	0.07%	0.03%	0.10%	0.15%	0.12%	0.03%	0.00%
# Loans	2	1	3	2	4	1	0
% # Loans	0.04%	0.02%	0.06%	0.04%	0.08%	0.02%	0.00%
FORECLOSURE							
Balance	2,244,803.41	950,811.00	3,116,933.56	2,505,684.11	2,734,773.00	1,590,493.30	1,069,271.89
% Balance	0.31%	0.13%	0.43%	0.35%	0.38%	0.22%	0.15%
# Loans	9	6	12	9	10	6	4
% # Loans	0.19%	0.13%	0.25%	0.19%	0.21%	0.13%	0.08%
BANKRUPTCY							
Balance	0.00	0.00	262,907.55	281,218.62	702,046.59	0.00	196,184.37
% Balance	0.00%	0.00%	0.04%	0.04%	0.10%	0.00%	0.03%
# Loans	0	0	1	1	1	0	1
% # Loans	0.00%	0.00%	0.02%	0.02%	0.02%	0.00%	0.02%
REO							
Balance	1,131,637.00	392,756.25	1,272,579.08	489,271.89	794,669.89	0.00	1,546,554.20
% Balance	0.16%	0.05%	0.18%	0.07%	0.11%	0.00%	0.22%
# Loans	6	2	8	3	5	0	5
% # Loans	0.13%	0.04%	0.17%	0.06%	0.11%	0.00%	0.11%
TOTAL							
Balance	3,870,075.77	1,528,601.63	5,399,054.19	4,321,459.72	5,067,747.86	1,813,476.12	2,812,010.46
% Balance	0.54%	0.21%	0.75%	0.60%	0.71%	0.25%	0.39%
# Loans	17	9	24	15	20	7	10
% # Loans	0.36%	0.19%	0.51%	0.32%	0.42%	0.15%	0.21%

TOTAL	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	141,879.98	0.00	131,470.35	0.00	0.00	51,017.80	308,689.43
% Balance	0.02%	0.00%	0.02%	0.00%	0.00%	0.01%	0.04%
# Loans	1	0	1	0	0	1	1
% # Loans	0.02%	0.00%	0.02%	0.00%	0.00%	0.02%	0.02%
FORECLOSURE							
Balance	1,500,066.94	1,644,614.57	1,487,721.18	1,735,802.35	1,569,616.79	0.00	150,091.75
% Balance	0.21%	0.23%	0.21%	0.24%	0.22%	0.00%	0.02%
# Loans	7	5	5	6	4	0	1
% # Loans	0.15%	0.11%	0.11%	0.13%	0.08%	0.00%	0.02%
BANKRUPTCY							
Balance	0.00	0.00	352,410.70	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.05%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.02%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	942,708.85	1,544,772.46	2,183,173.99	0.00	330,510.32	650,175.52	0.00
% Balance	0.13%	0.21%	0.30%	0.00%	0.05%	0.09%	0.00%
# Loans	4	6	5	0	1	2	0
% # Loans	0.08%	0.13%	0.11%	0.00%	0.02%	0.04%	0.00%
TOTAL							
Balance	2,584,655.77	3,189,387.03	4,154,776.22	1,735,802.35	1,900,127.11	701,193.32	458,781.18
% Balance	0.36%	0.44%	0.58%	0.24%	0.26%	0.10%	0.06%
# Loans	12	11	12	6	5	3	2
% # Loans	0.25%	0.23%	0.25%	0.13%	0.11%	0.06%	0.04%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

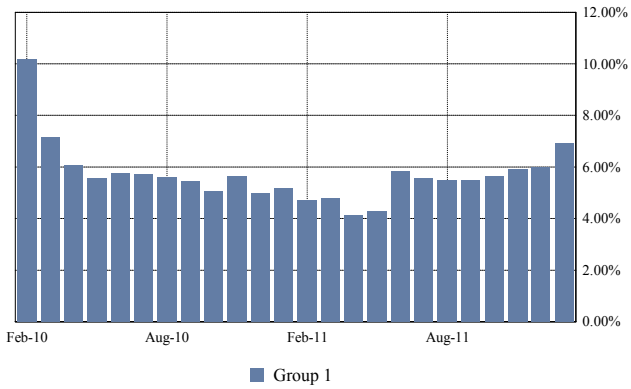
TOTAL	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	0.00	83,559,967.25
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	11.63%
# Loans	0	0	0	0	0	510
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	10.75%
FORECLOSURE						
Balance	310,874.39	0.00	0.00	0.00	0.00	130,229,778.28
% Balance	0.04%	0.00%	0.00%	0.00%	0.00%	18.12%
# Loans	1	0	0	0	0	687
% # Loans	0.02%	0.00%	0.00%	0.00%	0.00%	14.48%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	38,711,152.98
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	5.39%
# Loans	0	0	0	0	0	263
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	5.54%
REO						
Balance	0.00	0.00	0.00	0.00	0.00	36,153,730.86
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	5.03%
# Loans	0	0	0	0	0	185
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	3.90%
TOTAL						
Balance	310,874.39	0.00	0.00	0.00	0.00	288,654,629.37
% Balance	0.04%	0.00%	0.00%	0.00%	0.00%	40.16%
# Loans	1	0	0	0	0	1,645
% # Loans	0.02%	0.00%	0.00%	0.00%	0.00%	34.67%

GROUP 1

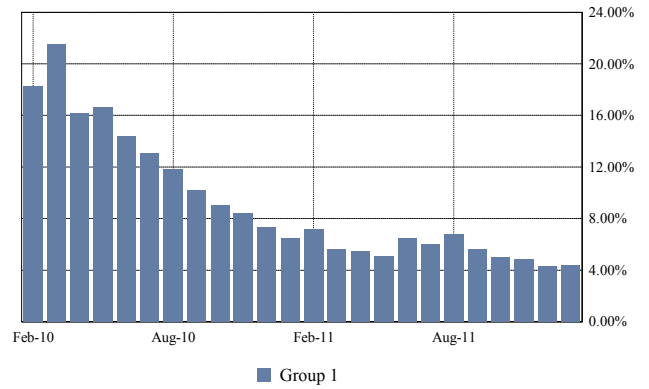
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		31,312,076.33	7,433,180.63	24,644,393.28	63,389,650.24
	% Balance		5.60%	1.33%	4.41%	11.33%
	# Loans		211	51	153	415
	% # Loans		5.28%	1.28%	3.83%	10.39%
FORECLOSURE	Balance	0.00	0.00	1,500,944.72	91,270,891.47	92,771,836.19
	% Balance	0.00%	0.00%	0.27%	16.31%	16.58%
	# Loans	0	0	11	542	553
	% # Loans	0.00%	0.00%	0.28%	13.57%	13.84%
BANKRUPTCY	Balance	9,311,515.97	1,267,222.60	559,170.79	18,283,604.31	29,421,513.67
	% Balance	1.66%	0.23%	0.10%	3.27%	5.26%
	# Loans	69	12	7	130	218
	% # Loans	1.73%	0.30%	0.18%	3.25%	5.46%
REO	Balance	0.00	0.00	0.00	22,107,240.35	22,107,240.35
	% Balance	0.00%	0.00%	0.00%	3.95%	3.95%
	# Loans	0	0	0	140	140
	% # Loans	0.00%	0.00%	0.00%	3.50%	3.50%
TOTAL	Balance	9,311,515.97	32,579,298.93	9,493,296.14	156,306,129.41	207,690,240.45
	% Balance	1.66%	5.82%	1.70%	27.94%	37.12%
	# Loans	69	223	69	965	1,326
	% # Loans	1.73%	5.58%	1.73%	24.16%	33.19%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

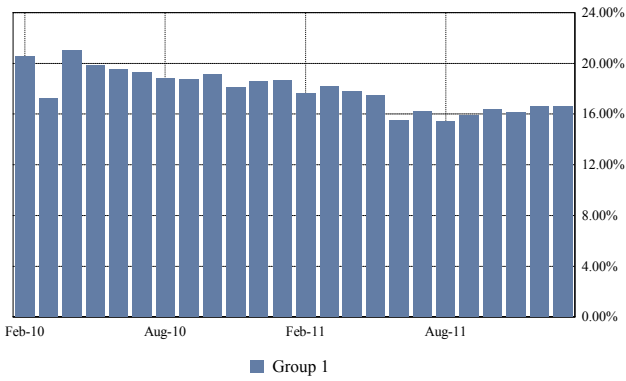
1 or 2 Payments Delinquent



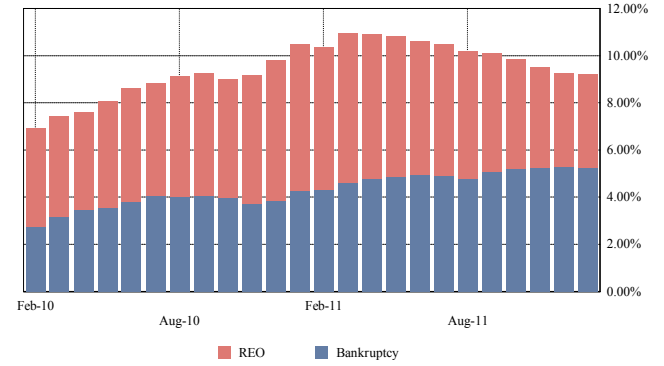
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



GROUP 1	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		31,312,076.33	7,433,180.63	3,096,052.55	2,361,772.31	2,642,465.79	1,397,938.55
% Balance		5.60%	1.33%	0.55%	0.42%	0.47%	0.25%
# Loans		211	51	16	17	17	9
% # Loans		5.28%	1.28%	0.40%	0.43%	0.43%	0.23%
FORECLOSURE							
Balance	0.00	0.00	1,500,944.72	5,327,696.07	4,009,197.14	3,005,606.79	2,361,346.85
% Balance	0.00%	0.00%	0.27%	0.95%	0.72%	0.54%	0.42%
# Loans	0	0	11	30	28	21	18
% # Loans	0.00%	0.00%	0.28%	0.75%	0.70%	0.53%	0.45%
BANKRUPTCY							
Balance	9,311,515.97	1,267,222.60	559,170.79	1,268,534.64	2,215,372.72	978,485.62	1,331,000.00
% Balance	1.66%	0.23%	0.10%	0.23%	0.40%	0.17%	0.24%
# Loans	69	12	7	9	15	9	6
% # Loans	1.73%	0.30%	0.18%	0.23%	0.38%	0.23%	0.15%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	285,773.47	109,612.08
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.05%	0.02%
# Loans	0	0	0	0	0	2	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.05%	0.03%
TOTAL							
Balance	9,311,515.97	32,579,298.93	9,493,296.14	9,692,283.26	8,586,342.17	6,912,331.67	5,199,897.48
% Balance	1.66%	5.82%	1.70%	1.73%	1.53%	1.24%	0.93%
# Loans	69	223	69	55	60	49	34
% # Loans	1.73%	5.58%	1.73%	1.38%	1.50%	1.23%	0.85%

GROUP 1	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	828,246.24	719,373.25	1,362,133.88	0.00	0.00	95,478.41	259,113.65
% Balance	0.15%	0.13%	0.24%	0.00%	0.00%	0.02%	0.05%
# Loans	6	4	6	0	0	1	3
% # Loans	0.15%	0.10%	0.15%	0.00%	0.00%	0.03%	0.08%
FORECLOSURE							
Balance	2,279,441.49	1,400,851.66	2,237,424.07	1,212,879.08	2,163,080.94	1,589,257.59	2,249,779.01
% Balance	0.41%	0.25%	0.40%	0.22%	0.39%	0.28%	0.40%
# Loans	14	11	15	7	15	11	12
% # Loans	0.35%	0.28%	0.38%	0.18%	0.38%	0.28%	0.30%
BANKRUPTCY							
Balance	1,191,220.99	90,551.61	576,164.02	442,703.44	1,127,852.19	1,018,638.24	403,246.49
% Balance	0.21%	0.02%	0.10%	0.08%	0.20%	0.18%	0.07%
# Loans	9	1	5	5	7	7	3
% # Loans	0.23%	0.03%	0.13%	0.13%	0.18%	0.18%	0.08%
REO							
Balance	507,313.91	435,328.30	157,889.80	142,500.00	237,329.43	508,472.50	205,511.84
% Balance	0.09%	0.08%	0.03%	0.03%	0.04%	0.09%	0.04%
# Loans	3	4	2	1	2	5	1
% # Loans	0.08%	0.10%	0.05%	0.03%	0.05%	0.13%	0.03%
TOTAL							
Balance	4,806,222.63	2,646,104.82	4,333,611.77	1,798,082.52	3,528,262.56	3,211,846.74	3,117,650.99
% Balance	0.86%	0.47%	0.77%	0.32%	0.63%	0.57%	0.56%
# Loans	32	20	28	13	24	24	19
% # Loans	0.80%	0.50%	0.70%	0.33%	0.60%	0.60%	0.48%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

GROUP 1	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	160,566.16	387,545.77	570,398.95	543,545.85	262,631.42	177,856.60	191,888.87
% Balance	0.03%	0.07%	0.10%	0.10%	0.05%	0.03%	0.03%
# Loans	1	4	4	3	2	2	2
% # Loans	0.03%	0.10%	0.10%	0.08%	0.05%	0.05%	0.05%
FORECLOSURE							
Balance	1,199,122.14	1,992,132.31	1,678,194.91	2,941,651.37	1,368,226.33	1,186,978.94	753,812.61
% Balance	0.21%	0.36%	0.30%	0.53%	0.24%	0.21%	0.13%
# Loans	6	10	10	19	10	9	6
% # Loans	0.15%	0.25%	0.25%	0.48%	0.25%	0.23%	0.15%
BANKRUPTCY							
Balance	633,100.75	599,302.20	815,545.12	207,593.33	629,775.92	315,285.48	189,476.59
% Balance	0.11%	0.11%	0.15%	0.04%	0.11%	0.06%	0.03%
# Loans	6	4	5	2	3	3	2
% # Loans	0.15%	0.10%	0.13%	0.05%	0.08%	0.08%	0.05%
REO							
Balance	346,860.11	132,371.85	904,907.33	300,309.48	206,719.46	524,908.04	113,862.37
% Balance	0.06%	0.02%	0.16%	0.05%	0.04%	0.09%	0.02%
# Loans	4	2	4	3	2	3	1
% # Loans	0.10%	0.05%	0.10%	0.08%	0.05%	0.08%	0.03%
TOTAL							
Balance	2,339,649.16	3,111,352.13	3,969,046.31	3,993,100.03	2,467,353.13	2,205,029.06	1,249,040.44
% Balance	0.42%	0.56%	0.71%	0.71%	0.44%	0.39%	0.22%
# Loans	17	20	23	27	17	17	11
% # Loans	0.43%	0.50%	0.58%	0.68%	0.43%	0.43%	0.28%

GROUP 1	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	505,495.88	126,421.47	267,412.88	515,074.31	397,152.70	392,841.56	596,500.86
% Balance	0.09%	0.02%	0.05%	0.09%	0.07%	0.07%	0.11%
# Loans	4	1	2	4	4	3	3
% # Loans	0.10%	0.03%	0.05%	0.10%	0.10%	0.08%	0.08%
FORECLOSURE							
Balance	1,719,735.76	442,440.92	1,901,880.15	2,012,771.86	2,085,979.76	1,598,931.91	1,981,595.07
% Balance	0.31%	0.08%	0.34%	0.36%	0.37%	0.29%	0.35%
# Loans	11	3	14	14	12	9	15
% # Loans	0.28%	0.08%	0.35%	0.35%	0.30%	0.23%	0.38%
BANKRUPTCY							
Balance	463,375.84	364,347.76	231,011.92	394,420.57	405,848.55	0.00	0.00
% Balance	0.08%	0.07%	0.04%	0.07%	0.07%	0.00%	0.00%
# Loans	2	3	2	3	2	0	0
% # Loans	0.05%	0.08%	0.05%	0.08%	0.05%	0.00%	0.00%
REO							
Balance	105,983.58	194,308.92	851,222.17	408,283.75	649,798.32	462,281.36	46,150.52
% Balance	0.02%	0.03%	0.15%	0.07%	0.12%	0.08%	0.01%
# Loans	1	1	4	3	4	3	1
% # Loans	0.03%	0.03%	0.10%	0.08%	0.10%	0.08%	0.03%
TOTAL							
Balance	2,794,591.06	1,127,519.07	3,251,527.12	3,330,550.49	3,538,779.33	2,454,054.83	2,624,246.45
% Balance	0.50%	0.20%	0.58%	0.60%	0.63%	0.44%	0.47%
# Loans	18	8	22	24	22	15	19
% # Loans	0.45%	0.20%	0.55%	0.60%	0.55%	0.38%	0.48%

GROUP 1	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	166,223.15	178,616.97	483,116.59	178,703.45	767,225.84	226,180.45	212,492.61
% Balance	0.03%	0.03%	0.09%	0.03%	0.14%	0.04%	0.04%
# Loans	1	2	4	1	4	1	1
% # Loans	0.03%	0.05%	0.10%	0.03%	0.10%	0.03%	0.03%
FORECLOSURE							
Balance	3,194,215.46	3,575,852.90	1,614,912.78	1,402,395.38	2,563,155.63	821,650.03	1,115,708.85
% Balance	0.57%	0.64%	0.29%	0.25%	0.46%	0.15%	0.20%
# Loans	17	19	9	9	15	6	9
% # Loans	0.43%	0.48%	0.23%	0.23%	0.38%	0.15%	0.23%
BANKRUPTCY							
Balance	228,398.75	308,082.57	80,779.51	215,969.27	168,601.82	0.00	245,957.14
% Balance	0.04%	0.06%	0.01%	0.04%	0.03%	0.00%	0.04%
# Loans	2	2	1	1	2	0	2
% # Loans	0.05%	0.05%	0.03%	0.03%	0.05%	0.00%	0.05%
REO							
Balance	807,303.07	676,282.43	208,497.94	523,087.75	114,726.00	521,467.52	474,437.02
% Balance	0.14%	0.12%	0.04%	0.09%	0.02%	0.09%	0.08%
# Loans	5	5	2	4	1	5	2
% # Loans	0.13%	0.13%	0.05%	0.10%	0.03%	0.13%	0.05%
TOTAL							
Balance	4,396,140.43	4,738,834.87	2,387,306.82	2,320,155.85	3,613,709.29	1,569,298.00	2,048,595.62
% Balance	0.79%	0.85%	0.43%	0.41%	0.65%	0.28%	0.37%
# Loans	25	28	16	15	22	12	14
% # Loans	0.63%	0.70%	0.40%	0.38%	0.55%	0.30%	0.35%

GROUP 1	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	0.00	624,408.25	467,967.86	66,851.91	528,359.43	158,737.37	114,763.92
% Balance	0.00%	0.11%	0.08%	0.01%	0.09%	0.03%	0.02%
# Loans	0	3	2	1	2	1	1
% # Loans	0.00%	0.08%	0.05%	0.03%	0.05%	0.03%	0.03%
FORECLOSURE							
Balance	2,054,736.15	1,890,089.65	1,519,584.07	1,580,831.82	1,872,235.98	2,416,448.45	1,205,229.92
% Balance	0.37%	0.34%	0.27%	0.28%	0.33%	0.43%	0.22%
# Loans	11	10	7	10	10	13	7
% # Loans	0.28%	0.25%	0.18%	0.25%	0.25%	0.33%	0.18%
BANKRUPTCY							
Balance	73,465.03	358,880.89	0.00	101,500.29	0.00	150,023.13	0.00
% Balance	0.01%	0.06%	0.00%	0.02%	0.00%	0.03%	0.00%
# Loans	1	2	0	1	0	1	0
% # Loans	0.03%	0.05%	0.00%	0.03%	0.00%	0.03%	0.00%
REO							
Balance	359,937.66	706,921.83	1,332,841.19	863,597.72	773,607.25	503,800.49	669,858.44
% Balance	0.06%	0.13%	0.24%	0.15%	0.14%	0.09%	0.12%
# Loans	3	4	8	4	3	2	4
% # Loans	0.08%	0.10%	0.20%	0.10%	0.08%	0.05%	0.10%
TOTAL							
Balance	2,488,138.84	3,580,300.62	3,320,393.12	2,612,781.74	3,174,202.66	3,229,009.44	1,989,852.28
% Balance	0.44%	0.64%	0.59%	0.47%	0.57%	0.58%	0.36%
# Loans	15	19	17	16	15	17	12
% # Loans	0.38%	0.48%	0.43%	0.40%	0.38%	0.43%	0.30%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

GROUP 1	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	210,864.70	185,034.38	461,271.75	387,736.11	836,258.38	222,982.82	0.00
% Balance	0.04%	0.03%	0.08%	0.07%	0.15%	0.04%	0.00%
# Loans	1	1	2	1	4	1	0
% # Loans	0.03%	0.03%	0.05%	0.03%	0.10%	0.03%	0.00%
FORECLOSURE							
Balance	1,800,642.49	732,272.50	2,556,952.19	2,001,684.11	1,666,918.42	623,473.29	1,069,271.89
% Balance	0.32%	0.13%	0.46%	0.36%	0.30%	0.11%	0.19%
# Loans	8	5	11	8	7	3	4
% # Loans	0.20%	0.13%	0.28%	0.20%	0.18%	0.08%	0.10%
BANKRUPTCY							
Balance	0.00	0.00	262,907.55	0.00	0.00	0.00	196,184.37
% Balance	0.00%	0.00%	0.05%	0.00%	0.00%	0.00%	0.04%
# Loans	0	0	1	0	0	0	1
% # Loans	0.00%	0.00%	0.03%	0.00%	0.00%	0.00%	0.03%
REO							
Balance	1,131,637.00	392,756.25	648,290.08	421,772.67	794,669.89	0.00	253,574.51
% Balance	0.20%	0.07%	0.12%	0.08%	0.14%	0.00%	0.05%
# Loans	6	2	5	2	5	0	2
% # Loans	0.15%	0.05%	0.13%	0.05%	0.13%	0.00%	0.05%
TOTAL							
Balance	3,143,144.19	1,310,063.13	3,929,421.57	2,811,192.89	3,297,846.69	846,456.11	1,519,030.77
% Balance	0.56%	0.23%	0.70%	0.50%	0.59%	0.15%	0.27%
# Loans	15	8	19	11	16	4	7
% # Loans	0.38%	0.20%	0.48%	0.28%	0.40%	0.10%	0.18%

GROUP 1	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	308,689.43
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.06%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%
FORECLOSURE							
Balance	391,055.23	501,343.95	875,440.01	1,115,129.15	409,646.44	0.00	0.00
% Balance	0.07%	0.09%	0.16%	0.20%	0.07%	0.00%	0.00%
# Loans	2	2	4	4	2	0	0
% # Loans	0.05%	0.05%	0.10%	0.10%	0.05%	0.00%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	942,708.85	387,368.64	535,824.11	0.00	0.00	224,573.45	0.00
% Balance	0.17%	0.07%	0.10%	0.00%	0.00%	0.04%	0.00%
# Loans	4	2	2	0	0	1	0
% # Loans	0.10%	0.05%	0.05%	0.00%	0.00%	0.03%	0.00%
TOTAL							
Balance	1,333,764.08	888,712.59	1,411,264.12	1,115,129.15	409,646.44	224,573.45	308,689.43
% Balance	0.24%	0.16%	0.25%	0.20%	0.07%	0.04%	0.06%
# Loans	6	4	6	4	2	1	1
% # Loans	0.15%	0.10%	0.15%	0.10%	0.05%	0.03%	0.03%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

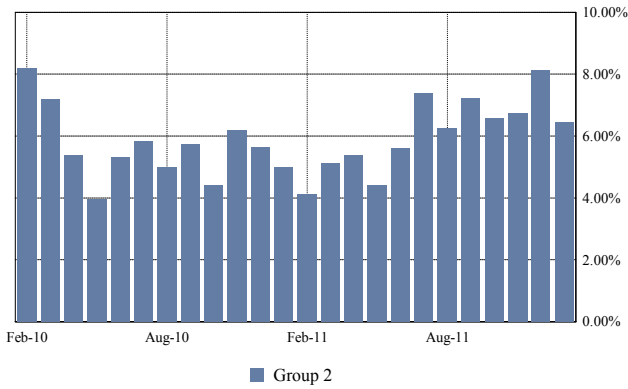
GROUP 1	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	0.00	63,389,650.24
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	11.33%
# Loans	0	0	0	0	0	415
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	10.39%
FORECLOSURE						
Balance	0.00	0.00	0.00	0.00	0.00	92,771,836.19
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	16.58%
# Loans	0	0	0	0	0	553
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	13.84%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	29,421,513.67
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	5.26%
# Loans	0	0	0	0	0	218
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	5.46%
REO						
Balance	0.00	0.00	0.00	0.00	0.00	22,107,240.35
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	3.95%
# Loans	0	0	0	0	0	140
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	3.50%
TOTAL						
Balance	0.00	0.00	0.00	0.00	0.00	207,690,240.45
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	37.12%
# Loans	0	0	0	0	0	1,326
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	33.19%

GROUP 2

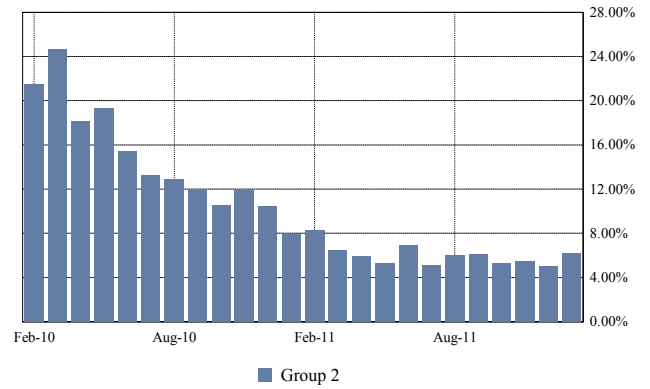
		< 1 PMT	1 PMT	2 PMTS	3+ PMTS	TOTAL
DELINQUENT	Balance		7,562,908.29	2,711,500.78	9,895,907.94	20,170,317.01
	% Balance		4.75%	1.70%	6.21%	12.66%
	# Loans		32	14	49	95
	% # Loans		4.27%	1.87%	6.53%	12.67%
FORECLOSURE	Balance	0.00	0.00	1,240,841.06	36,217,101.03	37,457,942.09
	% Balance	0.00%	0.00%	0.78%	22.73%	23.51%
	# Loans	0	0	5	129	134
	% # Loans	0.00%	0.00%	0.67%	17.20%	17.87%
BANKRUPTCY	Balance	1,325,756.34	493,282.44	436,195.74	7,034,404.79	9,289,639.31
	% Balance	0.83%	0.31%	0.27%	4.42%	5.83%
	# Loans	6	4	3	32	45
	% # Loans	0.80%	0.53%	0.40%	4.27%	6.00%
REO	Balance	0.00	0.00	0.00	14,046,490.51	14,046,490.51
	% Balance	0.00%	0.00%	0.00%	8.82%	8.82%
	# Loans	0	0	0	45	45
	% # Loans	0.00%	0.00%	0.00%	6.00%	6.00%
TOTAL	Balance	1,325,756.34	8,056,190.73	4,388,537.58	67,193,904.27	80,964,388.92
	% Balance	0.83%	5.06%	2.75%	42.17%	50.82%
	# Loans	6	36	22	255	319
	% # Loans	0.80%	4.80%	2.93%	34.00%	42.53%

Utilized OTS Delinquency Methodology for Calculating Delinquency Buckets and Amounts

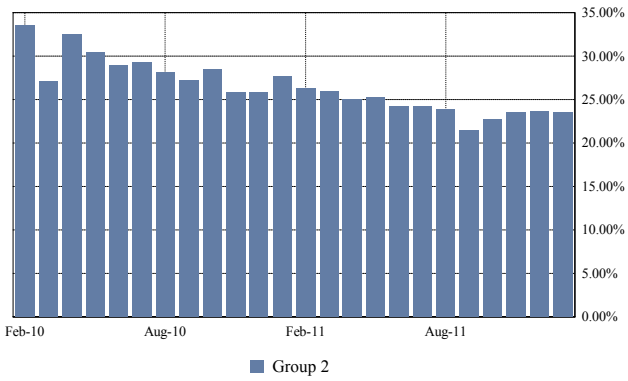
1 or 2 Payments Delinquent



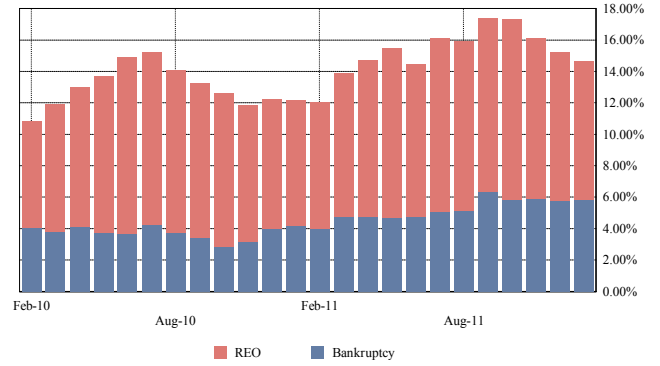
3 or More Payments Delinquent



Total Foreclosure



Total Bankruptcy and REO



Mortgage Pass-Through Certificates

January 25, 2012 Distribution

GROUP 2	< 1 PMT	1 PMT	2 PMTS	3 PMTS	4 PMTS	5 PMTS	6 PMTS
DELINQUENT							
Balance		7,562,908.29	2,711,500.78	1,992,734.67	938,827.62	1,564,288.00	76,985.97
% Balance		4.75%	1.70%	1.25%	0.59%	0.98%	0.05%
# Loans		32	14	9	6	8	1
% # Loans		4.27%	1.87%	1.20%	0.80%	1.07%	0.13%
FORECLOSURE							
Balance	0.00	0.00	1,240,841.06	1,504,451.66	1,602,853.45	1,864,543.96	805,180.80
% Balance	0.00%	0.00%	0.78%	0.94%	1.01%	1.17%	0.51%
# Loans	0	0	5	7	6	7	4
% # Loans	0.00%	0.00%	0.67%	0.93%	0.80%	0.93%	0.53%
BANKRUPTCY							
Balance	1,325,756.34	493,282.44	436,195.74	309,986.47	748,633.64	468,000.00	364,473.08
% Balance	0.83%	0.31%	0.27%	0.19%	0.47%	0.29%	0.23%
# Loans	6	4	3	3	3	1	4
% # Loans	0.80%	0.53%	0.40%	0.40%	0.40%	0.13%	0.53%
REO							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	367,360.22
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.23%
# Loans	0	0	0	0	0	0	1
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.13%
TOTAL							
Balance	1,325,756.34	8,056,190.73	4,388,537.58	3,807,172.80	3,290,314.71	3,896,831.96	1,614,000.07
% Balance	0.83%	5.06%	2.75%	2.39%	2.07%	2.45%	1.01%
# Loans	6	36	22	19	15	16	10
% # Loans	0.80%	4.80%	2.93%	2.53%	2.00%	2.13%	1.33%

GROUP 2	7 PMTS	8 PMTS	9 PMTS	10 PMTS	11 PMTS	12 PMTS	13 PMTS
DELINQUENT							
Balance	80,133.55	136,616.07	243,911.02	250,742.42	213,258.04	0.00	0.00
% Balance	0.05%	0.09%	0.15%	0.16%	0.13%	0.00%	0.00%
# Loans	1	1	1	2	2	0	0
% # Loans	0.13%	0.13%	0.13%	0.27%	0.27%	0.00%	0.00%
FORECLOSURE							
Balance	1,083,076.00	170,874.31	233,598.63	1,867,925.60	531,604.13	367,714.66	500,503.10
% Balance	0.68%	0.11%	0.15%	1.17%	0.33%	0.23%	0.31%
# Loans	5	1	3	5	2	2	1
% # Loans	0.67%	0.13%	0.40%	0.67%	0.27%	0.27%	0.13%
BANKRUPTCY							
Balance	117,348.64	45,948.41	523,512.99	217,128.66	222,000.00	338,601.53	0.00
% Balance	0.07%	0.03%	0.33%	0.14%	0.14%	0.21%	0.00%
# Loans	1	1	1	2	1	2	0
% # Loans	0.13%	0.13%	0.13%	0.27%	0.13%	0.27%	0.00%
REO							
Balance	0.00	580,034.96	0.00	780,308.52	218,224.57	906,324.27	0.00
% Balance	0.00%	0.36%	0.00%	0.49%	0.14%	0.57%	0.00%
# Loans	0	1	0	2	1	2	0
% # Loans	0.00%	0.13%	0.00%	0.27%	0.13%	0.27%	0.00%
TOTAL							
Balance	1,280,558.19	933,473.75	1,001,022.64	3,116,105.20	1,185,086.74	1,612,640.46	500,503.10
% Balance	0.80%	0.59%	0.63%	1.96%	0.74%	1.01%	0.31%
# Loans	7	4	5	11	6	6	1
% # Loans	0.93%	0.53%	0.67%	1.47%	0.80%	0.80%	0.13%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

GROUP 2	14 PMTS	15 PMTS	16 PMTS	17 PMTS	18 PMTS	19 PMTS	20 PMTS
DELINQUENT							
Balance	0.00	412,344.48	181,120.91	575,889.02	210,987.46	0.00	0.00
% Balance	0.00%	0.26%	0.11%	0.36%	0.13%	0.00%	0.00%
# Loans	0	2	2	1	1	0	0
% # Loans	0.00%	0.27%	0.27%	0.13%	0.13%	0.00%	0.00%
FORECLOSURE							
Balance	1,397,382.14	469,244.63	438,057.73	385,675.53	455,453.18	0.00	552,538.74
% Balance	0.88%	0.29%	0.27%	0.24%	0.29%	0.00%	0.35%
# Loans	5	2	2	1	3	0	2
% # Loans	0.67%	0.27%	0.27%	0.13%	0.40%	0.00%	0.27%
BANKRUPTCY							
Balance	0.00	0.00	68,781.09	51,249.72	0.00	88,693.44	273,011.69
% Balance	0.00%	0.00%	0.04%	0.03%	0.00%	0.06%	0.17%
# Loans	0	0	1	1	0	1	2
% # Loans	0.00%	0.00%	0.13%	0.13%	0.00%	0.13%	0.27%
REO							
Balance	875,947.50	246,030.72	0.00	0.00	0.00	0.00	0.00
% Balance	0.55%	0.15%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	1	1	0	0	0	0	0
% # Loans	0.13%	0.13%	0.00%	0.00%	0.00%	0.00%	0.00%
TOTAL							
Balance	2,273,329.64	1,127,619.83	687,959.73	1,012,814.27	666,440.64	88,693.44	825,550.43
% Balance	1.43%	0.71%	0.43%	0.64%	0.42%	0.06%	0.52%
# Loans	6	5	5	3	4	1	4
% # Loans	0.80%	0.67%	0.67%	0.40%	0.53%	0.13%	0.53%

GROUP 2	21 PMTS	22 PMTS	23 PMTS	24 PMTS	25 PMTS	26 PMTS	27 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	88,730.76	430,385.20	1,100,174.49	301,500.00	516,726.00	185,669.50	646,960.00
% Balance	0.06%	0.27%	0.69%	0.19%	0.32%	0.12%	0.41%
# Loans	1	2	7	1	3	1	2
% # Loans	0.13%	0.27%	0.93%	0.13%	0.40%	0.13%	0.27%
BANKRUPTCY							
Balance	453,887.39	222,400.00	0.00	0.00	0.00	0.00	167,938.77
% Balance	0.28%	0.14%	0.00%	0.00%	0.00%	0.00%	0.11%
# Loans	1	1	0	0	0	0	1
% # Loans	0.13%	0.13%	0.00%	0.00%	0.00%	0.00%	0.13%
REO							
Balance	90,300.45	0.00	279,180.67	0.00	0.00	631,225.01	0.00
% Balance	0.06%	0.00%	0.18%	0.00%	0.00%	0.40%	0.00%
# Loans	1	0	2	0	0	2	0
% # Loans	0.13%	0.00%	0.27%	0.00%	0.00%	0.27%	0.00%
TOTAL							
Balance	632,918.60	652,785.20	1,379,355.16	301,500.00	516,726.00	816,894.51	814,898.77
% Balance	0.40%	0.41%	0.87%	0.19%	0.32%	0.51%	0.51%
# Loans	3	3	9	1	3	3	3
% # Loans	0.40%	0.40%	1.20%	0.13%	0.40%	0.40%	0.40%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

GROUP 2	28 PMTS	29 PMTS	30 PMTS	31 PMTS	32 PMTS	33 PMTS	34 PMTS
DELINQUENT							
Balance	512,025.37	102,303.46	187,231.84	0.00	0.00	0.00	380,581.35
% Balance	0.32%	0.06%	0.12%	0.00%	0.00%	0.00%	0.24%
# Loans	1	1	1	0	0	0	1
% # Loans	0.13%	0.13%	0.13%	0.00%	0.00%	0.00%	0.13%
FORECLOSURE							
Balance	780,895.03	0.00	162,047.63	1,081,958.53	1,099,108.21	0.00	1,514,891.75
% Balance	0.49%	0.00%	0.10%	0.68%	0.69%	0.00%	0.95%
# Loans	3	0	1	4	2	0	4
% # Loans	0.40%	0.00%	0.13%	0.53%	0.27%	0.00%	0.53%
BANKRUPTCY							
Balance	0.00	0.00	878,888.06	138,245.30	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.55%	0.09%	0.00%	0.00%	0.00%
# Loans	0	0	1	1	0	0	0
% # Loans	0.00%	0.00%	0.13%	0.13%	0.00%	0.00%	0.00%
REO							
Balance	0.00	0.00	470,361.75	0.00	0.00	169,603.90	0.00
% Balance	0.00%	0.00%	0.30%	0.00%	0.00%	0.11%	0.00%
# Loans	0	0	2	0	0	1	0
% # Loans	0.00%	0.00%	0.27%	0.00%	0.00%	0.13%	0.00%
TOTAL							
Balance	1,292,920.40	102,303.46	1,698,529.28	1,220,203.83	1,099,108.21	169,603.90	1,895,473.10
% Balance	0.81%	0.06%	1.07%	0.77%	0.69%	0.11%	1.19%
# Loans	4	1	5	5	2	1	5
% # Loans	0.53%	0.13%	0.67%	0.67%	0.27%	0.13%	0.67%

GROUP 2	35 PMTS	36 PMTS	37 PMTS	38 PMTS	39 PMTS	40 PMTS	41 PMTS
DELINQUENT							
Balance	0.00	0.00	0.00	285,876.66	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.18%	0.00%	0.00%	0.00%
# Loans	0	0	0	2	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.27%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	1,096,666.08	589,365.41	1,237,028.42	166,607.36	428,780.32	1,111,713.46	579,486.06
% Balance	0.69%	0.37%	0.78%	0.10%	0.27%	0.70%	0.36%
# Loans	2	2	2	1	3	3	2
% # Loans	0.27%	0.27%	0.27%	0.13%	0.40%	0.40%	0.27%
BANKRUPTCY							
Balance	0.00	0.00	0.00	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	0	0	0	0	0
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	325,248.27	0.00	1,265,061.08	176,939.72	112,432.66	880,467.13	125,805.11
% Balance	0.20%	0.00%	0.79%	0.11%	0.07%	0.55%	0.08%
# Loans	3	0	3	1	1	2	2
% # Loans	0.40%	0.00%	0.40%	0.13%	0.13%	0.27%	0.27%
TOTAL							
Balance	1,421,914.35	589,365.41	2,502,089.50	629,423.74	541,212.98	1,992,180.59	705,291.17
% Balance	0.89%	0.37%	1.57%	0.40%	0.34%	1.25%	0.44%
# Loans	5	2	5	4	4	5	4
% # Loans	0.67%	0.27%	0.67%	0.53%	0.53%	0.67%	0.53%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

GROUP 2	42 PMTS	43 PMTS	44 PMTS	45 PMTS	46 PMTS	47 PMTS	48 PMTS
DELINQUENT							
Balance	282,770.66	0.00	285,362.25	657,548.99	0.00	0.00	0.00
% Balance	0.18%	0.00%	0.18%	0.41%	0.00%	0.00%	0.00%
# Loans	1	0	1	1	0	0	0
% # Loans	0.13%	0.00%	0.13%	0.13%	0.00%	0.00%	0.00%
FORECLOSURE							
Balance	444,160.92	218,538.50	559,981.37	504,000.00	1,067,854.58	967,020.01	0.00
% Balance	0.28%	0.14%	0.35%	0.32%	0.67%	0.61%	0.00%
# Loans	1	1	1	1	3	3	0
% # Loans	0.13%	0.13%	0.13%	0.13%	0.40%	0.40%	0.00%
BANKRUPTCY							
Balance	0.00	0.00	0.00	281,218.62	702,046.59	0.00	0.00
% Balance	0.00%	0.00%	0.00%	0.18%	0.44%	0.00%	0.00%
# Loans	0	0	0	1	1	0	0
% # Loans	0.00%	0.00%	0.00%	0.13%	0.13%	0.00%	0.00%
REO							
Balance	0.00	0.00	624,289.00	67,499.22	0.00	0.00	1,292,979.69
% Balance	0.00%	0.00%	0.39%	0.04%	0.00%	0.00%	0.81%
# Loans	0	0	3	1	0	0	3
% # Loans	0.00%	0.00%	0.40%	0.13%	0.00%	0.00%	0.40%
TOTAL							
Balance	726,931.58	218,538.50	1,469,632.62	1,510,266.83	1,769,901.17	967,020.01	1,292,979.69
% Balance	0.46%	0.14%	0.92%	0.95%	1.11%	0.61%	0.81%
# Loans	2	1	5	4	4	3	3
% # Loans	0.27%	0.13%	0.67%	0.53%	0.53%	0.40%	0.40%

GROUP 2	49 PMTS	50 PMTS	51 PMTS	52 PMTS	53 PMTS	54 PMTS	55 PMTS
DELINQUENT							
Balance	141,879.98	0.00	131,470.35	0.00	0.00	51,017.80	0.00
% Balance	0.09%	0.00%	0.08%	0.00%	0.00%	0.03%	0.00%
# Loans	1	0	1	0	0	1	0
% # Loans	0.13%	0.00%	0.13%	0.00%	0.00%	0.13%	0.00%
FORECLOSURE							
Balance	1,109,011.71	1,143,270.62	612,281.17	620,673.20	1,159,970.35	0.00	150,091.75
% Balance	0.70%	0.72%	0.38%	0.39%	0.73%	0.00%	0.09%
# Loans	5	3	1	2	2	0	1
% # Loans	0.67%	0.40%	0.13%	0.27%	0.27%	0.00%	0.13%
BANKRUPTCY							
Balance	0.00	0.00	352,410.70	0.00	0.00	0.00	0.00
% Balance	0.00%	0.00%	0.22%	0.00%	0.00%	0.00%	0.00%
# Loans	0	0	1	0	0	0	0
% # Loans	0.00%	0.00%	0.13%	0.00%	0.00%	0.00%	0.00%
REO							
Balance	0.00	1,157,403.82	1,647,349.88	0.00	330,510.32	425,602.07	0.00
% Balance	0.00%	0.73%	1.03%	0.00%	0.21%	0.27%	0.00%
# Loans	0	4	3	0	1	1	0
% # Loans	0.00%	0.53%	0.40%	0.00%	0.13%	0.13%	0.00%
TOTAL							
Balance	1,250,891.69	2,300,674.44	2,743,512.10	620,673.20	1,490,480.67	476,619.87	150,091.75
% Balance	0.79%	1.44%	1.72%	0.39%	0.94%	0.30%	0.09%
# Loans	6	7	6	2	3	2	1
% # Loans	0.80%	0.93%	0.80%	0.27%	0.40%	0.27%	0.13%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

GROUP 2	56 PMTS	57 PMTS	58 PMTS	59 PMTS		TOTAL
DELINQUENT						
Balance	0.00	0.00	0.00	0.00	0.00	20,170,317.01
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	12.66%
# Loans	0	0	0	0	0	95
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	12.67%
FORECLOSURE						
Balance	310,874.39	0.00	0.00	0.00	0.00	37,457,942.09
% Balance	0.20%	0.00%	0.00%	0.00%	0.00%	23.51%
# Loans	1	0	0	0	0	134
% # Loans	0.13%	0.00%	0.00%	0.00%	0.00%	17.87%
BANKRUPTCY						
Balance	0.00	0.00	0.00	0.00	0.00	9,289,639.31
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	5.83%
# Loans	0	0	0	0	0	45
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	6.00%
REO						
Balance	0.00	0.00	0.00	0.00	0.00	14,046,490.51
% Balance	0.00%	0.00%	0.00%	0.00%	0.00%	8.82%
# Loans	0	0	0	0	0	45
% # Loans	0.00%	0.00%	0.00%	0.00%	0.00%	6.00%
TOTAL						
Balance	310,874.39	0.00	0.00	0.00	0.00	80,964,388.92
% Balance	0.20%	0.00%	0.00%	0.00%	0.00%	50.82%
# Loans	1	0	0	0	0	319
% # Loans	0.13%	0.00%	0.00%	0.00%	0.00%	42.53%

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

REO Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became REO Property this Period:							
2000410354 1	207,000.00	203,479.73	01-Jan-2008	8.500%	FL - 90.00%	360	01-Feb-2007
2000411664 1	119,000.00	116,914.64	01-Mar-2008	7.625%	IN - 85.00%	360	01-Jan-2007
2000417256 1	211,250.00	195,162.62	01-Jul-2009	3.000%	IN - 82.20%	360	01-Apr-2007
2000417525 2	213,500.00	218,224.57	01-Dec-2010	4.168%	NC - 94.89%	360	01-Apr-2007
2000418668 1	126,000.00	123,208.43	01-Sep-2010	9.850%	MI - 90.00%	360	01-May-2007
2000420578 1	344,000.00	341,402.76	01-Sep-2008	8.100%	FL - 80.00%	360	01-Jun-2007
2000421672 2	99,900.00	98,252.41	01-Dec-2008	11.900%	TX - 90.00%	360	01-Jul-2007
2000420313 1	92,800.00	115,198.70	01-Jun-2011	2.080%	TX - 77.33%	360	01-Jun-2007
2000422206 1	390,600.00	427,509.66	01-Jul-2010	2.000%	CA - 90.00%	360	01-Jul-2007
2000422696 1	177,100.00	170,574.77	01-Jun-2011	3.750%	VA - 77.00%	360	01-Aug-2007
2000422831 2	588,000.00	580,034.96	01-Mar-2011	4.875%	CA - 80.00%	360	01-Aug-2007
TOTAL	2,569,150.00	2,589,963.25					
Became REO Property in a Prior Period:							
2000386850 2	168,552.00	152,880.93	01-Dec-2009	9.375%	MI - 80.00%	360	01-Aug-2001
2000406482 1	63,000.00	67,647.03	01-Dec-2009	5.000%	VA - 90.00%	360	01-Dec-2006
2000406512 1	309,700.00	291,570.81	01-Dec-2009	8.500%	RI - 95.00%	360	01-Dec-2006
2000406593 1	120,000.00	115,551.46	01-May-2008	6.250%	FL - 71.86%	360	01-Dec-2006
2000406629 1	207,000.00	256,511.59	01-Apr-2011	2.000%	VA - 82.80%	360	01-Nov-2006
2000406637 1	142,500.00	142,500.00	01-Jan-2011	7.875%	MI - 94.37%	360	01-Dec-2006
2000406807 1	90,000.00	87,518.49	01-Feb-2009	8.875%	PA - 100.00%	360	01-Dec-2006
2000406892 1	174,250.00	170,192.53	01-Jun-2009	8.125%	MI - 87.13%	360	01-Jan-2007
2000406922 1	126,000.00	119,896.35	01-Nov-2008	8.125%	VA - 90.00%	360	01-Dec-2006
2000407881 1	205,000.00	199,416.01	01-Dec-2008	6.950%	FL - 87.23%	360	01-Feb-2007
2000407929 1	196,000.00	196,000.00	01-Oct-2007	6.500%	FL - 80.00%	360	01-Feb-2007
2000411040 1	99,400.00	99,400.00	01-Mar-2011	7.375%	VA - 70.00%	360	01-Dec-2006
2000411067 1	114,750.00	114,726.00	01-Mar-2009	9.125%	MI - 85.00%	360	01-Sep-2006
2000411112 1	144,500.00	138,871.81	01-Nov-2009	8.625%	GA - 88.65%	360	01-Jan-2007
2000411117 2	448,000.00	429,035.29	01-Sep-2007	7.375%	TX - 80.00%	360	01-Jan-2007
2000411126 1	153,600.00	146,135.27	01-Sep-2009	8.250%	TX - 80.00%	360	01-Jan-2007
2000411638 1	170,000.00	162,061.19	01-Apr-2009	7.125%	FL - 77.27%	360	01-Jan-2007
2000411661 1	128,000.00	112,491.27	01-Apr-2010	8.500%	SC - 100.00%	240	01-Jan-2007
2000411876 2	112,000.00	107,472.45	01-Sep-2009	9.250%	MI - 70.00%	360	01-Mar-2007
2000411960 2	185,250.00	183,389.49	01-Sep-2007	11.625%	MI - 95.00%	360	01-Nov-2006
2000411987 1	184,000.00	176,459.09	01-Jul-2008	7.000%	FL - 80.00%	360	01-Dec-2006
2000412004 1	90,000.00	88,580.52	01-Nov-2010	3.861%	MN - 90.00%	360	01-Jan-2007
2000412011 1	152,000.00	144,745.43	01-Nov-2009	8.500%	AZ - 86.86%	360	01-Jan-2007
2000412047 1	110,000.00	104,880.80	01-Dec-2010	9.750%	MO - 100.00%	360	01-Jan-2007
2000412057 1	105,000.00	100,796.00	01-Oct-2009	8.250%	PA - 100.00%	360	01-Jan-2007
2000412123 1	352,000.00	331,310.91	01-Aug-2008	6.875%	FL - 80.00%	360	01-Jan-2007
2000412129 1	141,550.00	139,189.11	01-Apr-2009	7.750%	MI - 90.16%	360	01-Nov-2006
2000412585 1	292,500.00	282,961.80	01-Oct-2008	8.750%	MD - 90.00%	360	01-Feb-2007
2000415537 2	106,250.00	101,763.34	01-Nov-2007	8.750%	AL - 85.00%	360	01-Mar-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000415612 1	134,400.00	129,708.86	01-Jun-2008	8.950%	VA - 79.06%	360	01-Mar-2007
2000415652 1	225,000.00	225,000.00	01-Sep-2008	6.900%	FL - 75.00%	360	01-Mar-2007
2000415708 2	600,000.00	590,005.42	01-Jul-2008	8.800%	CA - 74.53%	360	01-Mar-2007
2000415777 1	180,000.00	175,949.56	01-Mar-2008	10.200%	LA - 77.59%	360	01-Apr-2007
2000415883 1	89,100.00	84,954.89	01-Feb-2011	9.200%	MI - 90.00%	360	01-Mar-2007
2000415891 1	170,000.00	152,145.35	01-Apr-2011	9.300%	MI - 100.00%	240	01-Apr-2007
2000415895 1	158,800.00	155,349.78	01-Feb-2009	9.950%	KS - 80.00%	360	01-Mar-2007
2000416040 2	376,000.00	376,000.00	01-Sep-2007	8.090%	FL - 80.00%	360	01-Apr-2007
2000416369 1	97,600.00	93,679.95	01-Jun-2009	9.600%	TX - 80.00%	360	01-Apr-2007
2000416441 1	147,250.00	144,984.43	01-Oct-2009	8.000%	VA - 95.00%	360	01-Apr-2007
2000416463 2	312,000.00	310,640.35	01-Nov-2010	6.000%	FL - 80.00%	360	01-Apr-2007
2000416515 1	222,700.00	216,973.53	01-Aug-2008	9.650%	GA - 85.00%	360	01-Apr-2007
2000416670 2	68,000.00	67,499.22	01-Feb-2008	8.900%	OH - 80.00%	360	01-Jun-2006
2000416726 1	108,000.00	105,868.21	01-Mar-2008	8.000%	MI - 80.00%	360	01-Oct-2006
2000416734 2	50,000.00	49,141.43	01-Jun-2008	11.200%	AL - 90.91%	360	01-Oct-2006
2000416754 1	168,625.00	165,927.77	01-Nov-2007	7.500%	UT - 95.00%	360	01-Mar-2007
2000416793 2	125,600.00	121,690.50	01-Nov-2007	9.050%	FL - 80.00%	360	01-Apr-2007
2000416815 1	106,200.00	104,696.01	01-Oct-2008	9.700%	MI - 90.00%	360	01-Apr-2007
2000416894 1	51,850.00	46,150.52	01-Aug-2009	8.400%	IA - 85.00%	360	01-Apr-2007
2000416921 1	196,000.00	184,727.99	01-Jul-2010	5.750%	MI - 70.00%	360	01-Apr-2007
2000417000 1	148,800.00	147,149.83	01-May-2008	10.990%	MI - 80.00%	360	01-Apr-2007
2000417036 2	532,000.00	523,752.56	01-Sep-2009	8.990%	NV - 80.00%	360	01-Apr-2007
2000417047 2	101,360.00	99,201.86	01-Jan-2011	7.800%	MO - 80.00%	360	01-Apr-2007
2000417082 2	92,610.00	89,720.64	01-Mar-2008	9.550%	PA - 90.00%	360	01-Apr-2007
2000417095 1	104,000.00	99,030.95	01-Apr-2010	7.990%	SC - 88.14%	360	01-Apr-2007
2000417121 1	114,000.00	132,448.63	01-Dec-2010	7.200%	GA - 73.55%	360	01-Apr-2007
2000417124 2	1,128,000.00	1,069,525.85	01-Nov-2007	6.750%	FL - 80.00%	360	01-Apr-2007
2000417137 2	120,000.00	118,591.99	01-Aug-2007	8.600%	OH - 88.89%	360	01-Apr-2007
2000417158 1	124,080.00	119,169.18	01-Nov-2008	8.990%	OK - 88.00%	360	01-Apr-2007
2000417172 1	206,250.00	200,656.06	01-Jul-2009	9.400%	AZ - 75.00%	360	01-Apr-2007
2000417242 2	290,400.00	290,054.13	01-Oct-2008	8.550%	CA - 80.00%	360	01-Apr-2007
2000417291 1	76,000.00	72,934.91	01-Feb-2011	9.150%	KS - 95.00%	360	01-Apr-2007
2000417298 1	315,000.00	305,231.31	01-Sep-2007	8.650%	CA - 54.78%	360	01-Apr-2007
2000417329 2	876,000.00	875,947.50	01-Sep-2010	2.000%	GA - 73.00%	360	01-Apr-2007
2000417345 1	78,350.00	75,621.87	01-Jul-2010	9.450%	AL - 84.25%	360	01-Apr-2007
2000417437 1	58,500.00	56,564.77	01-Aug-2010	9.650%	IL - 90.08%	360	01-Apr-2007
2000417561 1	112,500.00	110,977.96	01-Nov-2008	8.650%	OR - 78.67%	360	01-Apr-2007
2000417666 1	130,000.00	124,666.51	01-Nov-2009	7.550%	FL - 76.47%	360	01-Apr-2007
2000417817 1	363,600.00	356,878.34	01-Nov-2008	8.350%	MI - 90.00%	360	01-Apr-2007
2000417965 1	96,050.00	92,811.02	01-Jun-2009	8.650%	SC - 85.00%	360	01-Apr-2007
2000418025 1	68,000.00	65,954.89	01-Sep-2010	9.990%	MI - 85.00%	360	01-Apr-2007
2000418152 1	90,000.00	88,818.29	01-Apr-2009	11.990%	WI - 75.00%	360	01-Apr-2007
2000418184 1	64,350.00	76,257.49	01-Jun-2010	11.100%	WV - 90.00%	360	01-May-2007
2000418189 2	380,000.00	367,360.22	01-May-2011	4.351%	FL - 100.00%	360	01-May-2007
2000418368 1	202,300.00	198,462.79	01-Apr-2008	8.150%	FL - 85.00%	360	01-May-2007
2000418389 2	102,000.00	101,020.66	01-Dec-2008	8.000%	IL - 85.00%	360	01-May-2007
2000418422 2	1,080,000.00	1,080,000.00	01-Aug-2007	7.750%	CA - 80.00%	360	01-Apr-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000418468 1	98,500.00	86,359.79	01-Oct-2008	8.990%	FL - 34.56%	180	01-May-2007
2000418517 2	292,000.00	290,461.71	01-Jul-2008	8.900%	CA - 80.00%	360	01-May-2007
2000418542 2	675,000.00	681,106.66	01-Jan-2011	8.400%	TX - 90.00%	360	01-May-2007
2000418564 1	119,000.00	95,551.40	01-Dec-2008	8.860%	FL - 39.02%	180	01-Mar-2007
2000418769 1	86,700.00	75,452.97	01-Feb-2009	8.250%	FL - 85.00%	180	01-May-2007
2000418903 1	165,600.00	133,019.16	01-Apr-2009	8.250%	CO - 80.00%	180	01-May-2007
2000418974 1	336,000.00	327,341.40	01-Jul-2008	9.500%	NC - 80.00%	360	01-May-2007
2000419047 1	207,000.00	205,623.43	01-May-2008	10.300%	MA - 90.00%	360	01-May-2007
2000419090 1	248,000.00	246,804.28	01-Jan-2008	11.500%	ID - 80.00%	360	01-Apr-2007
2000419121 1	66,310.00	65,191.38	01-Feb-2009	11.650%	NM - 95.00%	360	01-May-2007
2000419134 1	106,875.00	104,349.69	01-Jun-2010	11.600%	OK - 95.00%	360	01-May-2007
2000419158 1	201,000.00	194,293.46	01-Apr-2008	9.800%	MA - 75.00%	360	01-May-2007
2000419187 2	88,200.00	84,817.04	01-Mar-2008	9.100%	KY - 90.00%	360	01-May-2007
2000419285 2	114,750.00	112,432.66	01-Aug-2008	10.750%	OH - 85.00%	360	01-May-2007
2000419289 1	60,000.00	58,714.85	01-Oct-2008	10.990%	SD - 76.92%	360	01-May-2007
2000419384 1	238,000.00	233,417.09	01-Jan-2008	10.990%	MA - 79.33%	360	01-May-2007
2000419413 2	78,000.00	76,663.68	01-Jun-2008	10.850%	MO - 65.00%	360	01-May-2007
2000419439 1	240,000.00	238,186.79	01-Jun-2008	8.250%	CA - 80.00%	360	01-May-2007
2000419449 1	60,300.00	59,149.83	01-Sep-2010	8.050%	MN - 90.00%	360	01-May-2007
2000419562 1	90,000.00	87,646.74	01-Nov-2007	9.700%	VA - 84.91%	360	01-May-2007
2000419678 1	122,500.00	119,422.81	01-Sep-2009	11.150%	MI - 64.47%	360	01-May-2007
2000419689 1	121,500.00	119,702.30	01-Jun-2010	4.625%	MI - 90.00%	360	01-May-2007
2000419759 1	229,500.00	225,322.81	01-Aug-2008	10.550%	MD - 85.00%	360	01-May-2007
2000419775 2	456,000.00	452,645.42	01-Oct-2008	9.950%	FL - 95.00%	360	01-May-2007
2000419833 2	126,575.00	125,975.20	01-Dec-2008	11.950%	AL - 83.00%	360	01-May-2007
2000419836 1	82,450.00	82,137.33	01-Sep-2007	9.850%	FL - 85.00%	360	01-May-2007
2000419877 2	533,000.00	595,683.92	01-Nov-2010	6.696%	NC - 64.53%	360	01-May-2007
2000419952 1	101,760.00	98,546.96	01-Sep-2010	10.100%	NC - 80.00%	360	01-May-2007
2000420065 2	171,950.00	168,979.04	01-Sep-2007	11.250%	TX - 95.00%	360	01-Jun-2007
2000420163 1	151,200.00	148,676.97	01-Oct-2008	10.350%	TX - 80.00%	360	01-Jun-2007
2000420167 1	157,500.00	156,055.86	01-Oct-2007	11.400%	MO - 75.00%	360	01-Jun-2007
2000420331 1	192,500.00	189,482.47	01-Oct-2009	12.150%	FL - 70.00%	360	01-Jun-2007
2000420423 1	104,000.00	102,658.52	01-Mar-2008	9.500%	PA - 55.62%	360	01-Jun-2007
2000420484 1	221,000.00	205,511.84	01-Oct-2010	3.900%	CA - 85.00%	360	01-Jun-2007
2000420700 1	342,475.00	330,099.88	01-Dec-2009	9.250%	GA - 95.00%	360	01-Jun-2007
2000420722 2	177,600.00	176,939.72	01-Sep-2008	10.550%	FL - 80.00%	360	01-Jun-2007
2000420773 2	396,000.00	378,899.20	01-May-2009	3.100%	VA - 73.89%	360	01-Jun-2007
2000420796 2	92,700.00	91,462.55	01-May-2009	10.250%	ND - 90.00%	360	01-Jun-2007
2000420798 2	451,250.00	448,757.89	01-Aug-2007	9.200%	FL - 95.00%	360	01-Jun-2007
2000420911 2	427,500.00	425,602.07	01-May-2007	9.950%	FL - 90.00%	360	01-Jun-2007
2000420966 1	124,100.00	122,390.54	01-May-2009	6.000%	FL - 85.00%	360	01-Jun-2007
2000421008 1	116,000.00	109,612.08	01-May-2011	6.900%	VA - 66.29%	360	01-Jun-2007
2000421030 1	180,000.00	178,537.45	01-Jul-2009	7.990%	MI - 56.25%	360	01-Jun-2007
2000421051 1	66,750.00	64,970.25	01-Dec-2008	10.250%	IL - 75.00%	360	01-Jun-2007
2000421148 1	229,400.00	228,238.52	01-Feb-2008	9.500%	FL - 74.00%	360	01-Jun-2007
2000421191 1	229,500.00	224,573.45	01-May-2007	10.300%	MN - 85.00%	360	01-Jun-2007
2000421219 1	188,250.00	185,675.45	01-Jun-2008	9.450%	FL - 75.00%	360	01-Jun-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000421262 1	150,000.00	146,899.15	01-Mar-2008	9.750%	FL - 75.00%	360	01-Jun-2007
2000421358 1	168,000.00	166,074.11	01-Aug-2007	9.250%	MD - 71.80%	360	01-Jul-2007
2000421399 1	72,000.00	69,674.11	01-Jul-2009	9.850%	AL - 80.00%	360	01-Jul-2007
2000421471 1	186,400.00	180,540.75	01-Oct-2008	9.550%	FL - 80.00%	360	01-Jun-2007
2000421508 1	226,001.00	217,047.81	01-Jul-2010	8.750%	CA - 65.51%	360	01-Jun-2007
2000421528 1	198,000.00	193,534.15	01-Feb-2008	11.600%	GA - 64.50%	360	01-Jul-2007
2000421557 1	112,000.00	108,894.29	01-Mar-2011	6.180%	MO - 80.00%	360	01-Jun-2007
2000421615 1	57,600.00	55,028.35	01-Nov-2010	8.300%	TX - 72.00%	360	01-Jul-2007
2000421622 1	117,300.00	116,287.34	01-Jun-2008	8.950%	AL - 85.00%	360	01-Jul-2007
2000421627 1	165,750.00	158,138.46	01-May-2010	7.850%	WV - 85.00%	360	01-Jul-2007
2000421689 1	77,900.00	91,209.92	01-Mar-2011	6.183%	NC - 82.00%	360	01-Jul-2007
2000421716 1	119,000.00	116,705.12	01-Oct-2008	10.700%	SC - 82.07%	360	01-Jul-2007
2000421737 2	91,675.00	90,300.45	01-Feb-2010	11.950%	TX - 95.00%	360	01-Jul-2007
2000421777 1	247,500.00	242,391.58	01-May-2008	12.050%	TX - 75.00%	360	01-Jul-2007
2000421801 2	172,800.00	169,603.90	01-Feb-2009	11.050%	GA - 90.00%	360	01-Jul-2007
2000421803 2	202,725.00	246,030.72	01-Aug-2010	3.682%	GA - 85.00%	360	01-Jul-2007
2000421851 1	369,750.00	369,750.00	01-Aug-2007	9.550%	FL - 85.00%	360	01-Jul-2007
2000421883 1	63,665.00	62,608.41	01-Jan-2008	10.700%	TX - 74.90%	360	01-Jul-2007
2000421964 1	252,000.00	250,122.86	01-May-2008	7.990%	CA - 67.74%	360	01-Jul-2007
2000416591 1	160,000.00	137,316.42	01-Jan-2009	6.990%	AZ - 72.73%	180	01-Apr-2007
2000417008 2	472,000.00	449,751.32	01-Mar-2008	7.625%	FL - 72.62%	360	01-Apr-2007
2000417647 1	96,000.00	75,807.08	01-Aug-2010	7.500%	TX - 82.76%	180	01-Apr-2007
2000419277 2	128,724.00	126,299.74	01-Dec-2009	8.350%	NC - 80.00%	360	01-Apr-2007
2000419724 1	323,000.00	313,385.82	01-Apr-2010	6.600%	CO - 85.00%	360	01-May-2007
2000420153 1	166,400.00	163,272.83	01-Jul-2009	7.950%	FL - 65.00%	360	01-Jun-2007
2000420237 2	334,400.00	330,510.32	01-Jun-2007	10.250%	FL - 95.00%	360	01-Jun-2007
2000420757 1	146,250.00	135,824.09	01-Mar-2011	3.000%	TX - 90.00%	360	01-Jun-2007
2000421181 1	80,000.00	77,349.93	01-Jun-2009	9.450%	LA - 76.19%	360	01-Jun-2007
2000421347 1	342,400.00	337,120.60	01-Jan-2009	8.850%	WA - 80.00%	360	01-Jun-2007
2000421547 1	120,000.00	113,862.37	01-Mar-2010	7.250%	VA - 80.00%	360	01-Jul-2007
2000421887 1	108,600.00	105,983.58	01-Feb-2010	7.250%	TX - 82.90%	360	01-Jul-2007
2000421915 1	94,200.00	90,615.36	01-Sep-2008	8.850%	TX - 76.59%	360	01-Jul-2007
2000421971 1	172,500.00	170,797.84	01-May-2008	8.700%	FL - 75.00%	360	01-Jul-2007
2000422018 1	361,250.00	354,185.90	01-Oct-2008	9.550%	CA - 85.00%	360	01-Jul-2007
2000422055 2	522,500.00	522,361.53	01-Oct-2008	9.950%	UT - 95.00%	360	01-Jul-2007
2000422178 1	142,800.00	137,954.90	01-Feb-2009	7.750%	VA - 85.00%	360	01-Jul-2007
2000422205 1	50,700.00	48,581.00	01-May-2010	8.650%	KY - 76.82%	360	01-Jul-2007
2000422310 1	275,500.00	274,241.87	01-Oct-2007	9.700%	FL - 95.00%	360	01-Jul-2007
2000422361 1	50,000.00	48,360.38	01-Jan-2008	6.990%	IL - 29.41%	360	01-Jul-2007
2000422399 1	138,750.00	143,513.38	01-Nov-2010	7.600%	VA - 75.00%	360	01-Jul-2007
2000422407 1	216,750.00	214,535.42	01-Oct-2009	9.750%	MD - 85.00%	360	01-Jul-2007
2000422468 1	91,000.00	122,201.99	01-Nov-2010	5.488%	TX - 70.00%	360	01-Jul-2007
2000422520 1	209,000.00	206,579.60	01-Sep-2008	10.050%	FL - 95.00%	360	01-Jul-2007
2000422548 1	96,000.00	86,107.40	01-May-2009	8.850%	MO - 80.00%	240	01-Jul-2007
2000422578 1	242,250.00	242,249.00	01-Jun-2009	8.800%	FL - 85.00%	360	01-Jul-2007
2000422579 1	115,500.00	99,148.26	01-Nov-2010	7.900%	MI - 70.00%	240	01-Jul-2007
2000422650 1	198,000.00	194,308.92	01-Jan-2010	7.990%	FL - 72.00%	360	01-Aug-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000422709 1	204,250.00	196,723.28	01-Sep-2009	8.990%	WY - 95.00%	360	01-Aug-2007
2000422733 1	165,300.00	161,904.45	01-Dec-2009	9.550%	SC - 88.40%	360	01-Aug-2007
2000422806 1	105,000.00	98,656.97	01-Apr-2011	6.000%	TN - 78.36%	360	01-Aug-2007
2000422825 1	319,500.00	316,411.12	01-Oct-2007	10.700%	GA - 90.00%	360	01-Aug-2007
TOTAL	34,194,862.00	33,563,767.61					
TOTAL	36,764,012.00	36,153,730.86					

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Foreclosure Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became Foreclosure Property this Period:							
2000394571 2	104,000.00	88,730.76	01-Feb-2010	8.000%	OH - 80.00%	180	01-Jun-1998
2000402175 1	167,900.00	159,618.20	01-Jun-2009	7.000%	IA - 100.00%	360	01-Dec-2006
2000406290 1	129,939.35	130,507.88	01-Aug-2011	3.375%	MD - 84.93%	360	01-Dec-2006
2000406610 1	60,000.00	57,155.55	01-Sep-2011	9.375%	FL - 23.35%	360	01-Dec-2006
2000406889 1	85,000.00	82,214.03	01-Aug-2011	10.875%	SC - 100.00%	360	01-Dec-2006
2000406919 1	232,750.00	214,653.38	01-Sep-2011	2.250%	IL - 95.00%	360	01-Oct-2006
2000411705 1	372,000.00	323,148.23	01-Aug-2011	2.000%	WA - 80.00%	360	01-Jan-2007
2000412026 1	249,900.00	265,010.65	01-Feb-2011	3.002%	AZ - 92.21%	360	01-Jan-2007
2000412104 1	270,000.00	248,243.40	01-Dec-2010	3.500%	IL - 73.97%	360	01-Jan-2007
2000414912 1	123,300.00	153,607.00	01-Aug-2011	4.125%	TN - 90.00%	360	01-Mar-2007
2000415723 2	239,704.00	259,729.90	01-Sep-2011	7.971%	CA - 80.00%	360	01-Mar-2007
2000415774 1	136,850.00	152,483.29	01-Aug-2011	4.296%	FL - 85.00%	360	01-Mar-2007
2000415933 1	88,500.00	85,272.36	01-Oct-2010	9.550%	TN - 75.00%	360	01-Mar-2007
2000416008 1	150,000.00	146,454.07	01-Oct-2009	7.400%	MD - 75.00%	360	01-Apr-2007
2000416111 1	152,000.00	149,928.91	01-Sep-2008	8.700%	FL - 69.09%	360	01-Mar-2007
2000416399 1	188,001.00	197,068.95	01-Sep-2011	2.000%	LA - 87.44%	360	01-Mar-2007
2000416475 2	81,440.00	80,317.53	01-Jun-2008	8.350%	NC - 80.00%	360	01-Apr-2007
2000416511 2	1,000,000.00	930,656.14	01-Dec-2008	5.000%	SC - 64.52%	360	01-Mar-2007
2000416535 1	95,000.00	102,066.13	01-Aug-2011	6.250%	MI - 82.61%	360	01-Apr-2007
2000416898 1	84,000.00	80,214.79	01-Nov-2010	8.300%	AR - 82.35%	360	01-Apr-2007
2000416906 1	137,700.00	135,196.91	01-Jul-2009	8.800%	FL - 85.00%	360	01-Apr-2007
2000416998 2	115,408.00	126,602.80	01-Aug-2011	5.900%	IN - 89.46%	360	01-Apr-2007
2000417050 2	450,000.00	491,094.86	01-Sep-2011	2.277%	CA - 75.00%	360	01-Apr-2007
2000417088 2	131,410.00	103,063.74	01-Aug-2011	10.990%	IN - 89.63%	360	01-Apr-2007
2000417222 1	69,000.00	67,621.31	01-Aug-2009	10.100%	GA - 57.03%	360	01-Apr-2007
2000417226 1	108,000.00	126,832.45	01-Nov-2010	5.386%	WI - 80.00%	360	01-Apr-2007
2000417255 1	120,000.00	146,335.35	01-Aug-2011	2.007%	MD - 75.00%	360	01-Apr-2007
2000417863 1	216,000.00	219,319.67	01-Dec-2010	4.342%	PA - 80.00%	360	01-Apr-2007
2000417884 1	150,000.00	139,901.55	01-Jul-2011	5.000%	FL - 88.24%	360	01-Apr-2007
2000417945 2	110,000.00	104,023.96	01-Jul-2011	8.700%	AR - 84.62%	360	01-May-2007
2000418023 1	248,950.00	276,640.34	01-Sep-2011	6.000%	NV - 65.00%	360	01-Apr-2007
2000418107 1	198,000.00	206,366.43	01-Aug-2011	7.000%	CT - 60.00%	360	01-Apr-2007
2000418313 1	191,250.00	182,018.46	01-Dec-2010	9.500%	SC - 84.25%	360	01-May-2007
2000418401 1	311,200.00	314,647.01	01-Aug-2011	2.250%	MD - 80.00%	360	01-May-2007
2000418587 1	351,000.00	337,103.95	01-Aug-2011	2.005%	FL - 90.00%	360	01-May-2007
2000418617 1	105,000.00	96,158.94	01-Dec-2009	1.750%	FL - 69.08%	360	01-Apr-2007
2000418879 1	60,800.00	59,074.43	01-May-2011	10.650%	NC - 80.00%	360	01-May-2007
2000419037 1	260,000.00	246,893.95	01-Feb-2009	7.525%	FL - 61.18%	360	01-May-2007
2000419069 1	108,000.00	122,587.41	01-Jun-2011	5.500%	PA - 80.00%	360	01-May-2007
2000419244 1	128,700.00	125,219.99	01-May-2009	8.600%	MI - 63.24%	360	01-May-2007
2000419292 1	67,080.00	80,173.58	01-Aug-2011	3.246%	AL - 80.00%	360	01-May-2007
2000419385 1	132,000.00	128,307.91	01-Sep-2011	5.500%	VA - 80.00%	360	01-May-2007
2000419490 2	243,000.00	197,998.15	01-Sep-2011	2.000%	NM - 90.00%	360	01-May-2007
2000419642 1	144,000.00	142,584.12	01-Jan-2011	10.550%	GA - 87.81%	360	01-May-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000419682 1	109,725.00	119,907.87	01-Feb-2011	2.000%	GA - 95.00%	360	01-May-2007
2000419819 1	81,000.00	78,286.02	01-Sep-2011	10.150%	WY - 64.54%	360	01-May-2007
2000419830 2	60,500.00	42,377.81	01-Feb-2011	10.950%	IL - 63.68%	360	01-May-2007
2000419851 2	175,200.00	171,519.21	01-Sep-2011	8.100%	VA - 80.00%	360	01-May-2007
2000419869 1	80,750.00	77,009.40	01-Oct-2009	3.500%	OH - 85.00%	360	01-May-2007
2000419998 1	87,750.00	84,905.89	01-Feb-2011	9.950%	SC - 75.00%	360	01-May-2007
2000420140 1	86,400.00	82,657.43	01-May-2011	8.300%	ID - 90.00%	360	01-Jun-2007
2000420156 1	175,000.00	172,145.24	01-Jul-2011	9.850%	MA - 55.56%	360	01-Jun-2007
2000420448 1	199,500.00	194,512.21	01-Jun-2011	4.500%	PA - 95.00%	360	01-Jun-2007
2000420545 1	121,500.00	111,137.27	01-Sep-2011	2.000%	ME - 90.00%	360	01-Jun-2007
2000420976 1	72,800.00	69,778.25	01-Sep-2011	10.950%	AL - 80.00%	360	01-Jun-2007
2000420984 1	99,900.00	103,911.13	01-Jul-2011	5.750%	MD - 90.00%	360	01-Jun-2007
2000421162 1	100,001.00	99,904.46	01-Aug-2011	2.000%	NJ - 68.97%	360	01-Jun-2007
2000421239 1	124,000.00	136,771.08	01-Aug-2011	4.250%	NC - 80.00%	360	01-Jun-2007
2000421482 1	158,000.00	150,199.47	01-Nov-2010	3.000%	AZ - 71.82%	360	01-Jul-2007
2000421518 1	221,250.00	139,771.23	01-Sep-2011	2.000%	FL - 75.00%	360	01-Jul-2007
2000421723 1	108,000.00	120,553.93	01-Aug-2011	2.006%	MI - 90.00%	360	01-Jul-2007
2000421830 2	120,650.00	120,498.94	01-Sep-2011	6.375%	TX - 95.00%	360	01-Jul-2007
2000421126 2	486,000.00	467,050.82	01-Aug-2011	3.250%	CA - 90.00%	360	01-Jun-2007
2000421402 1	111,300.00	118,755.84	01-Sep-2011	6.136%	VA - 70.00%	360	01-Jul-2007
2000421601 1	290,290.00	214,731.10	01-Aug-2011	2.775%	CA - 77.00%	360	01-Jul-2007
2000421644 1	316,000.00	298,629.71	01-Jul-2011	6.000%	NY - 80.00%	360	01-Jul-2007
2000422242 1	75,000.00	71,979.59	01-Jul-2011	8.550%	FL - 66.96%	360	01-Jul-2007
2000422787 2	114,300.00	134,502.79	01-Jul-2011	5.602%	NH - 90.00%	360	01-Aug-2007
2000422872 1	122,600.00	109,389.98	01-Sep-2011	8.250%	VA - 83.40%	240	01-Aug-2007
TOTAL	11,864,198.35	11,573,735.09					
Became Foreclosure Property in a Prior Period:							
2000387731 2	80,413.00	75,729.53	01-May-2011	12.125%	NY - 97.00%	360	01-Jul-2002
2000405353 1	94,500.00	90,695.52	01-Sep-2009	9.850%	WA - 90.00%	360	01-Jan-2007
2000406158 1	118,800.00	117,317.47	01-Jul-2007	9.450%	FL - 90.00%	360	01-Jan-2007
2000406275 1	188,400.00	181,928.36	01-Apr-2011	5.875%	WA - 80.00%	360	01-Dec-2006
2000406416 1	107,600.00	104,926.51	01-Jul-2009	7.375%	FL - 79.12%	360	01-Dec-2006
2000406502 1	250,000.00	235,696.11	01-Oct-2009	7.375%	FL - 64.94%	360	01-Dec-2006
2000406510 1	225,000.00	209,065.47	01-Apr-2010	5.250%	FL - 90.00%	360	01-Dec-2006
2000406552 1	73,500.00	69,094.74	01-Jun-2010	8.250%	CT - 70.00%	360	01-Dec-2006
2000406560 1	160,000.00	155,659.14	01-Jul-2008	5.625%	FL - 76.19%	360	01-Dec-2006
2000406561 1	293,250.00	276,698.66	01-Jul-2009	6.875%	FL - 85.00%	360	01-Dec-2006
2000406577 1	201,000.00	191,241.46	01-Dec-2008	7.500%	FL - 71.79%	360	01-Dec-2006
2000406581 1	165,000.00	160,214.75	01-Dec-2007	7.375%	FL - 77.47%	360	01-Dec-2006
2000406591 1	78,000.00	72,821.25	01-Feb-2011	6.500%	FL - 52.00%	360	01-Dec-2006
2000406607 1	76,000.00	72,100.90	01-Jan-2009	7.500%	IN - 80.00%	360	01-Dec-2006
2000406633 1	50,000.00	46,786.37	01-Jun-2011	6.750%	NV - 19.08%	360	01-Dec-2006
2000406642 1	168,000.00	168,261.36	01-May-2010	8.125%	FL - 78.14%	360	01-Dec-2006
2000406815 1	51,300.00	53,764.54	01-May-2011	8.750%	PA - 96.79%	360	01-Nov-2006
2000406820 1	196,300.00	187,183.99	01-Mar-2010	5.375%	PA - 65.00%	360	01-Dec-2006
2000406837 1	140,000.00	131,458.13	01-Sep-2010	7.000%	PA - 84.34%	360	01-Dec-2006

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000406879 1	409,000.00	375,101.46	01-Aug-2011	2.250%	VA - 82.63%	360	01-Dec-2006
2000406881 1	128,000.00	121,166.40	01-Dec-2009	6.750%	FL - 79.01%	360	01-Dec-2006
2000406882 1	96,000.00	91,450.03	01-Apr-2011	8.625%	KY - 100.00%	360	01-Dec-2006
2000406923 1	148,000.00	142,301.97	01-Jun-2010	5.000%	FL - 80.00%	360	01-Dec-2006
2000406931 1	90,000.00	83,312.25	01-Sep-2009	7.875%	FL - 31.80%	360	01-Dec-2006
2000406946 1	324,000.00	317,075.84	01-Nov-2007	6.500%	FL - 90.00%	360	01-Dec-2006
2000407180 1	297,500.00	290,262.65	01-Feb-2008	8.300%	OR - 85.00%	360	01-Jan-2007
2000409553 2	275,000.00	56,902.15	01-Aug-2011	2.000%	FL - 80.00%	360	01-Feb-2007
2000410174 1	288,000.00	285,997.00	01-Jun-2009	7.300%	WA - 90.00%	360	01-Feb-2007
2000410317 2	612,000.00	602,057.96	01-Jun-2007	7.300%	FL - 80.00%	360	01-Feb-2007
2000411053 1	161,000.00	155,439.80	01-Mar-2009	8.125%	FL - 100.00%	360	01-Nov-2006
2000411065 1	132,000.00	125,787.89	01-Aug-2010	8.375%	IN - 80.00%	360	01-Jan-2007
2000411101 1	75,000.00	69,100.99	01-Jul-2010	2.500%	OK - 63.56%	360	01-Jan-2007
2000411110 1	103,500.00	97,704.41	01-Jan-2011	6.500%	PA - 90.00%	360	01-Jan-2007
2000411120 2	196,000.00	190,390.63	01-Dec-2009	9.500%	FL - 100.00%	360	01-Jan-2007
2000411286 1	180,000.00	173,807.31	01-Dec-2009	10.000%	MD - 90.00%	360	01-Feb-2007
2000411319 1	178,200.00	194,075.25	01-Aug-2011	2.000%	CO - 90.00%	360	01-Feb-2007
2000411658 1	288,882.38	271,988.27	01-Feb-2009	6.125%	NM - 90.28%	360	01-Jan-2007
2000411680 1	150,000.00	143,474.35	01-Jul-2011	9.000%	NC - 100.00%	360	01-Jan-2007
2000411706 1	140,000.00	134,943.22	01-Nov-2009	7.750%	FL - 77.78%	360	01-Jan-2007
2000411722 1	355,000.00	307,002.70	01-Sep-2009	7.375%	FL - 50.71%	240	01-Jan-2007
2000411726 1	105,000.00	103,521.19	01-Feb-2009	10.125%	FL - 70.00%	360	01-Jan-2007
2000411727 1	304,000.00	336,534.45	01-Jul-2010	2.000%	MA - 95.00%	360	01-Jan-2007
2000411735 1	91,800.00	91,800.00	01-Nov-2009	7.875%	FL - 60.00%	360	01-Jan-2007
2000411748 1	65,000.00	59,726.17	01-Oct-2010	8.000%	NM - 65.66%	360	01-Jan-2007
2000411757 2	427,500.00	412,659.10	01-Jul-2007	7.625%	FL - 98.84%	360	01-Jan-2007
2000411764 1	252,900.00	240,448.69	01-Aug-2010	6.875%	FL - 90.00%	360	01-Jan-2007
2000411779 1	85,000.00	81,373.66	01-Jun-2009	7.250%	FL - 55.56%	360	01-Jan-2007
2000411988 1	224,000.00	230,520.86	01-Jul-2010	2.000%	FL - 80.00%	360	01-Dec-2006
2000411992 1	107,200.00	102,890.78	01-Jun-2010	8.375%	TX - 80.00%	360	01-Dec-2006
2000412014 1	36,000.00	34,954.48	01-Sep-2009	10.125%	PA - 80.00%	360	01-Jan-2007
2000412038 1	220,000.00	234,277.41	01-May-2010	4.500%	FL - 100.00%	360	01-Jan-2007
2000412081 1	90,250.00	86,652.10	01-May-2011	9.750%	NC - 90.25%	360	01-Jan-2007
2000412082 1	126,000.00	97,992.67	01-Dec-2009	7.625%	PA - 90.00%	180	01-Jan-2007
2000412099 1	116,500.00	111,779.28	01-Apr-2011	9.250%	KY - 100.00%	360	01-Jan-2007
2000412119 1	357,000.00	336,692.84	01-Sep-2010	7.375%	FL - 81.14%	360	01-Jan-2007
2000412128 1	351,500.00	334,278.29	01-Jun-2009	6.000%	FL - 95.00%	360	01-Nov-2006
2000413235 2	712,500.00	688,378.09	01-Sep-2007	8.600%	IL - 95.00%	360	01-Mar-2007
2000413538 2	460,000.00	444,160.92	01-May-2008	7.125%	NM - 80.00%	360	01-Feb-2007
2000413751 1	226,800.00	221,574.45	01-Aug-2007	9.500%	FL - 90.00%	360	01-Mar-2007
2000415228 1	59,500.00	57,269.38	01-Nov-2010	9.400%	IA - 85.00%	360	01-Mar-2007
2000415515 1	167,200.00	162,029.07	01-May-2008	8.250%	CT - 80.00%	360	01-Mar-2007
2000415546 2	315,000.00	309,170.01	01-Dec-2007	8.550%	FL - 90.00%	360	01-Mar-2007
2000415556 2	334,960.00	334,960.00	01-Aug-2009	7.800%	NY - 80.00%	360	01-Mar-2007
2000415581 2	313,500.00	310,874.39	01-Mar-2007	9.600%	NJ - 95.00%	360	01-Mar-2007
2000415596 2	301,500.00	301,500.00	01-Nov-2009	8.625%	FL - 90.00%	360	01-Mar-2007
2000415611 1	193,000.00	186,419.35	01-Mar-2008	9.200%	NJ - 66.55%	360	01-Mar-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000415620 2	312,000.00	312,000.00	01-Aug-2009	7.050%	NY - 80.00%	360	01-Mar-2007
2000415627 1	135,000.00	129,193.06	01-Dec-2010	8.700%	WA - 90.00%	360	01-Mar-2007
2000415643 1	380,000.00	367,231.67	01-Jun-2009	8.750%	FL - 62.30%	360	01-Mar-2007
2000415669 1	150,500.00	136,818.00	01-Dec-2010	1.750%	SC - 70.00%	360	01-Mar-2007
2000415683 2	149,900.00	149,900.00	01-Oct-2007	9.850%	FL - 89.95%	360	01-Mar-2007
2000415693 1	117,600.00	109,582.87	01-Jul-2011	5.000%	FL - 49.00%	360	01-Mar-2007
2000415705 1	188,700.00	186,878.98	01-Dec-2008	10.150%	NJ - 85.00%	360	01-Mar-2007
2000415741 1	60,000.00	58,225.71	01-Dec-2009	9.650%	SC - 80.00%	360	01-Mar-2007
2000415744 2	1,043,000.00	1,025,983.74	01-Oct-2008	8.050%	FL - 70.00%	360	01-Mar-2007
2000415767 1	110,250.00	106,941.64	01-Apr-2011	10.250%	FL - 75.00%	360	01-Mar-2007
2000415787 1	210,000.00	205,794.78	01-Dec-2009	8.800%	FL - 87.50%	360	01-Mar-2007
2000415792 1	183,000.00	183,000.00	01-Mar-2009	6.550%	WA - 62.03%	360	01-Mar-2007
2000415805 1	148,500.00	147,066.84	01-Sep-2008	9.100%	FL - 90.00%	360	01-Mar-2007
2000415828 1	61,200.00	59,180.86	01-Dec-2009	10.350%	NY - 90.00%	360	01-Apr-2007
2000415829 1	221,000.00	218,514.57	01-Dec-2008	8.550%	FL - 85.00%	360	01-Mar-2007
2000415831 1	186,400.00	216,237.34	01-Mar-2011	4.190%	FL - 80.00%	360	01-Mar-2007
2000415833 2	560,000.00	559,981.37	01-Mar-2008	7.450%	FL - 72.73%	360	01-Mar-2007
2000415841 1	143,500.00	139,681.70	01-Nov-2008	8.900%	FL - 68.99%	360	01-Mar-2007
2000415842 2	199,000.00	194,167.00	01-Dec-2009	9.250%	NJ - 100.00%	360	01-Apr-2007
2000415844 1	490,000.00	482,552.90	01-Jul-2007	9.550%	NJ - 100.00%	360	01-Mar-2007
2000415889 1	67,200.00	64,720.65	01-Jul-2010	8.650%	OH - 80.00%	360	01-Mar-2007
2000415901 1	280,000.00	273,607.66	01-Jun-2009	10.400%	NY - 70.00%	360	01-Mar-2007
2000415915 1	345,000.00	339,004.53	01-Nov-2008	7.990%	NJ - 80.42%	360	01-Mar-2007
2000415936 1	167,500.00	164,197.23	01-Apr-2010	8.100%	FL - 67.00%	360	01-Mar-2007
2000415949 1	301,500.00	293,968.70	01-Mar-2009	8.450%	IL - 90.00%	360	01-Apr-2007
2000415957 2	125,600.00	118,876.97	01-Jun-2011	7.300%	AZ - 80.00%	360	01-Mar-2007
2000415959 1	290,000.00	279,685.46	01-Sep-2009	5.000%	NJ - 76.32%	360	01-Apr-2007
2000415965 1	75,000.00	73,718.85	01-Aug-2009	9.350%	PA - 100.00%	360	01-Mar-2007
2000415968 1	299,250.00	291,717.37	01-Feb-2011	6.000%	FL - 95.00%	360	01-Mar-2007
2000415969 1	339,000.00	324,995.49	01-Mar-2008	8.400%	NJ - 60.54%	360	01-Apr-2007
2000415970 1	148,750.00	144,711.08	01-Sep-2008	9.900%	SC - 85.00%	360	01-Mar-2007
2000415972 1	337,250.00	329,631.50	01-Jul-2007	9.450%	FL - 95.00%	360	01-Apr-2007
2000415973 1	344,000.00	379,346.20	01-Aug-2011	2.775%	NJ - 80.00%	360	01-Mar-2007
2000415985 1	85,000.00	82,502.48	01-Jan-2009	8.950%	TX - 65.89%	360	01-Apr-2007
2000416017 2	204,000.00	196,580.12	01-Dec-2009	8.950%	FL - 85.00%	360	01-Apr-2007
2000416067 1	112,000.00	132,317.52	01-Jul-2011	4.125%	TX - 80.00%	360	01-Mar-2007
2000416103 2	169,904.00	166,607.36	01-Sep-2008	8.100%	FL - 80.00%	360	01-Apr-2007
2000416114 2	204,000.00	228,864.51	01-Nov-2010	2.500%	FL - 80.00%	360	01-Apr-2007
2000416122 2	640,000.00	605,327.60	01-Jun-2011	7.350%	UT - 80.00%	360	01-Mar-2007
2000416149 2	153,000.00	150,091.75	01-Apr-2007	8.200%	FL - 90.00%	360	01-Apr-2007
2000416166 1	84,000.00	78,525.31	01-May-2009	5.375%	PA - 75.00%	360	01-Jan-2007
2000416173 1	130,000.00	133,406.65	01-May-2010	3.890%	PA - 100.00%	360	01-Nov-2006
2000416200 1	116,000.00	116,305.75	01-Jun-2011	4.500%	TX - 80.00%	360	01-Jan-2007
2000416206 1	130,000.00	122,575.99	01-Aug-2010	7.625%	FL - 59.09%	360	01-Jan-2007
2000416207 1	228,000.00	117,784.94	01-Feb-2011	2.000%	PA - 80.00%	360	01-Jan-2007
2000416216 1	57,150.00	55,183.09	01-Oct-2010	10.250%	IL - 90.00%	360	01-Jan-2007
2000416221 1	76,000.00	74,622.75	01-Aug-2009	9.875%	PA - 100.00%	360	01-Nov-2006

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000416266 2	238,000.00	237,035.57	01-Nov-2008	10.550%	OH - 86.55%	360	01-Mar-2007
2000416271 2	97,600.00	100,841.63	01-Dec-2009	6.250%	SC - 80.00%	360	01-Mar-2007
2000416275 1	296,000.00	301,842.30	01-Oct-2010	2.000%	CA - 87.06%	360	01-Mar-2007
2000416284 1	153,900.00	148,704.68	01-Aug-2009	9.850%	MA - 90.00%	360	01-Mar-2007
2000416301 1	244,000.00	236,697.45	01-Apr-2009	8.990%	MD - 81.33%	360	01-Mar-2007
2000416316 1	386,250.00	370,012.21	01-Jul-2009	6.550%	NJ - 75.00%	360	01-Apr-2007
2000416319 2	106,875.00	104,205.43	01-Jan-2009	8.450%	NJ - 95.00%	360	01-Apr-2007
2000416335 1	94,500.00	91,238.71	01-Dec-2009	9.000%	IN - 90.00%	360	01-Mar-2007
2000416348 1	225,000.00	215,663.13	01-Mar-2009	7.990%	FL - 90.00%	360	01-Apr-2007
2000416356 1	155,200.00	148,565.77	01-Apr-2010	8.450%	FL - 80.00%	360	01-Mar-2007
2000416368 1	107,000.00	109,647.09	01-Sep-2010	5.625%	IL - 64.85%	360	01-Apr-2007
2000416372 1	75,000.00	71,974.71	01-Aug-2010	9.550%	NC - 83.33%	360	01-Apr-2007
2000416381 1	142,000.00	199,452.64	01-Jun-2011	2.495%	LA - 71.00%	360	01-Apr-2007
2000416382 1	152,000.00	152,000.00	01-Jul-2009	7.850%	GA - 80.00%	360	01-Apr-2007
2000416389 1	256,500.00	254,286.49	01-Dec-2009	10.850%	FL - 90.00%	360	01-Apr-2007
2000416395 1	427,500.00	415,357.46	01-Jan-2008	8.990%	NY - 95.00%	360	01-Apr-2007
2000416410 1	106,250.00	104,613.02	01-Jun-2010	9.700%	FL - 75.89%	360	01-Apr-2007
2000416420 1	430,000.00	415,492.27	01-Feb-2008	8.750%	NY - 76.79%	360	01-Mar-2007
2000416425 1	72,000.00	69,894.20	01-Dec-2008	9.250%	MS - 84.71%	360	01-Apr-2007
2000416431 1	50,000.00	32,035.22	01-Jul-2011	10.250%	TX - 39.68%	120	01-Apr-2007
2000416433 1	149,345.00	144,283.53	01-Aug-2010	10.500%	MN - 85.00%	360	01-Mar-2007
2000416445 1	218,500.00	206,247.81	01-Jul-2010	7.250%	AR - 95.00%	360	01-Apr-2007
2000416450 1	67,500.00	91,664.63	01-Jul-2011	10.850%	IN - 75.00%	360	01-Mar-2007
2000416495 1	65,000.00	57,035.81	01-Dec-2010	7.850%	MO - 35.33%	240	01-Apr-2007
2000416500 1	116,500.00	110,924.36	01-Aug-2009	7.375%	LA - 66.57%	360	01-Mar-2007
2000416506 2	85,500.00	82,018.33	01-Aug-2011	8.950%	SC - 90.00%	360	01-Mar-2007
2000416508 1	222,400.00	218,988.21	01-Dec-2007	9.300%	FL - 80.00%	360	01-Apr-2007
2000416519 2	88,400.00	84,603.56	01-May-2010	8.700%	KY - 85.00%	360	01-Apr-2007
2000416527 1	154,000.00	150,894.25	01-Jul-2009	7.600%	FL - 58.11%	360	01-Apr-2007
2000416541 2	224,000.00	223,850.00	01-Dec-2007	8.050%	FL - 80.00%	360	01-Apr-2007
2000416544 1	153,000.00	144,873.48	01-Oct-2010	7.700%	FL - 85.00%	360	01-Mar-2007
2000416608 1	111,350.00	105,153.02	01-Feb-2010	7.450%	IL - 85.00%	360	01-Apr-2007
2000416614 1	266,400.00	262,932.95	01-Aug-2008	6.125%	FL - 90.00%	360	01-Mar-2007
2000416650 2	315,000.00	351,454.01	01-Dec-2010	2.000%	NC - 90.00%	360	01-Jun-2006
2000416653 2	178,000.00	236,305.69	01-Jan-2011	2.000%	PA - 88.12%	360	01-Jun-2006
2000416711 1	142,200.00	138,604.16	01-Dec-2008	10.600%	PA - 90.00%	360	01-Jul-2006
2000416735 1	165,750.00	163,559.32	01-Oct-2008	10.990%	FL - 85.00%	360	01-Oct-2006
2000416745 1	162,000.00	168,080.75	01-May-2011	2.000%	GA - 90.00%	360	01-Apr-2007
2000416758 1	251,750.00	247,810.34	01-Dec-2008	9.600%	FL - 95.00%	360	01-Apr-2007
2000416777 1	51,300.00	50,667.24	01-Mar-2009	10.500%	NY - 90.00%	360	01-Apr-2007
2000416797 1	102,600.00	99,731.78	01-Mar-2010	9.350%	OH - 90.00%	360	01-Mar-2007
2000416805 1	100,000.00	96,401.42	01-Sep-2009	8.950%	PA - 84.03%	360	01-Apr-2007
2000416807 1	326,800.00	306,767.12	01-May-2009	5.000%	FL - 92.06%	360	01-Apr-2007
2000416811 2	500,000.00	577,640.60	01-Jul-2011	2.011%	MD - 83.33%	360	01-Mar-2007
2000416817 2	96,050.00	111,566.49	01-May-2011	5.125%	WI - 85.00%	360	01-Mar-2007
2000416823 1	176,000.00	173,556.80	01-Sep-2007	9.800%	FL - 80.00%	360	01-Apr-2007
2000416833 2	175,500.00	170,874.31	01-Mar-2011	11.300%	NY - 90.00%	360	01-Apr-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000416854 1	180,000.00	179,322.83	01-Feb-2008	10.800%	FL - 90.00%	360	01-Apr-2007
2000416864 1	112,500.00	110,074.77	01-Jan-2009	9.990%	FL - 73.53%	360	01-Mar-2007
2000416874 2	500,000.00	544,507.87	01-Sep-2010	7.000%	MD - 76.92%	360	01-Apr-2007
2000416914 1	261,000.00	254,250.71	01-Aug-2007	8.900%	FL - 90.00%	360	01-Apr-2007
2000416938 1	72,900.00	68,721.05	01-Jun-2011	8.050%	PA - 90.00%	360	01-Apr-2007
2000416942 1	88,200.00	83,790.01	01-Jan-2011	7.600%	IL - 88.64%	360	01-Apr-2007
2000416967 1	247,500.00	244,417.49	01-Jan-2011	2.250%	AZ - 90.00%	360	01-Apr-2007
2000416976 1	271,800.00	265,186.33	01-Mar-2011	2.000%	MD - 90.00%	360	01-Apr-2007
2000416990 2	256,500.00	255,654.91	01-Jan-2011	2.750%	FL - 90.00%	360	01-Apr-2007
2000416999 1	361,250.00	357,130.57	01-Feb-2008	8.500%	NJ - 85.00%	360	01-Apr-2007
2000417003 1	252,700.00	243,490.70	01-Nov-2007	7.550%	FL - 95.00%	360	01-Apr-2007
2000417057 1	81,500.00	76,537.22	01-Jul-2009	6.550%	MO - 73.42%	360	01-Apr-2007
2000417060 1	203,000.00	161,839.92	01-Oct-2009	8.100%	PA - 73.82%	180	01-Apr-2007
2000417071 1	157,500.00	151,119.56	01-Apr-2011	3.875%	AZ - 82.90%	360	01-Apr-2007
2000417085 1	216,750.00	214,969.12	01-Feb-2008	7.950%	FL - 85.00%	360	01-Apr-2007
2000417119 1	154,000.00	153,944.82	01-Jun-2009	8.600%	FL - 77.78%	360	01-Apr-2007
2000417138 1	140,400.00	153,720.73	01-Jul-2011	6.359%	TX - 90.00%	360	01-Apr-2007
2000417174 1	209,600.00	209,568.78	01-Nov-2008	5.625%	MN - 80.00%	360	01-Mar-2007
2000417184 1	172,000.00	200,841.29	01-May-2011	8.750%	OH - 74.78%	360	01-Apr-2007
2000417196 1	268,000.00	265,946.63	01-Nov-2007	8.200%	FL - 80.00%	360	01-Apr-2007
2000417197 2	84,500.00	81,223.67	01-Jun-2011	2.500%	TN - 65.00%	360	01-Apr-2007
2000417200 1	130,800.00	156,627.22	01-Mar-2011	4.119%	FL - 80.00%	360	01-Apr-2007
2000417210 2	212,000.00	227,242.56	01-Apr-2011	3.000%	MD - 80.00%	360	01-Apr-2007
2000417234 1	185,000.00	184,967.85	01-Aug-2008	9.300%	FL - 89.81%	360	01-Apr-2007
2000417243 1	95,000.00	121,136.19	01-May-2011	2.008%	IL - 63.33%	360	01-Apr-2007
2000417263 2	570,000.00	527,094.85	01-Mar-2009	6.450%	FL - 47.50%	360	01-Apr-2007
2000417272 2	88,000.00	84,192.68	01-Mar-2010	8.500%	SC - 81.48%	360	01-Apr-2007
2000417346 1	400,000.00	375,928.07	01-Oct-2009	6.500%	NJ - 82.99%	360	01-Apr-2007
2000417363 2	162,925.00	161,263.96	01-Jun-2011	10.500%	FL - 95.00%	360	01-Apr-2007
2000417369 2	218,663.00	220,495.05	01-Jul-2011	6.500%	FL - 85.00%	360	01-Apr-2007
2000417371 2	585,000.00	580,169.87	01-Jan-2008	9.650%	NJ - 90.00%	360	01-Apr-2007
2000417399 1	160,000.00	153,804.30	01-Jan-2011	9.050%	IL - 100.00%	360	01-Apr-2007
2000417424 2	60,000.00	58,407.08	01-Aug-2010	11.450%	IA - 64.52%	360	01-Apr-2007
2000417439 1	170,000.00	163,536.65	01-Jun-2009	3.625%	FL - 74.56%	360	01-Apr-2007
2000417443 1	76,000.00	74,837.54	01-Feb-2009	9.250%	NJ - 95.00%	360	01-Apr-2007
2000417487 1	306,000.00	263,890.13	01-Nov-2009	8.990%	MS - 90.00%	180	01-Apr-2007
2000417489 1	119,700.00	116,661.62	01-Apr-2009	8.850%	NY - 90.00%	360	01-Apr-2007
2000417493 1	255,000.00	239,527.32	01-Jun-2011	5.750%	FL - 85.00%	360	01-Apr-2007
2000417511 1	80,000.00	90,012.97	01-Jul-2011	2.000%	FL - 47.90%	360	01-Apr-2007
2000417534 1	154,000.00	149,601.17	01-Jul-2009	9.100%	FL - 94.48%	360	01-Apr-2007
2000417541 1	119,000.00	116,073.09	01-Nov-2008	7.400%	VA - 76.77%	360	01-Apr-2007
2000417568 2	233,100.00	229,147.14	01-Sep-2007	11.200%	NJ - 90.00%	360	01-Apr-2007
2000417574 1	200,000.00	186,727.91	01-Oct-2009	3.500%	FL - 80.00%	360	01-Apr-2007
2000417576 1	225,300.00	221,559.57	01-Oct-2008	8.550%	FL - 91.96%	360	01-Apr-2007
2000417622 1	102,150.00	99,994.61	01-Nov-2009	9.800%	MI - 90.00%	360	01-Apr-2007
2000417636 1	70,000.00	69,736.08	01-Nov-2008	10.650%	IN - 100.00%	360	01-Apr-2007
2000417681 1	315,000.00	278,016.17	01-Jul-2010	2.000%	NV - 73.26%	360	01-Apr-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000417684 1	78,000.00	76,419.98	01-Jun-2011	7.990%	FL - 67.83%	360	01-Apr-2007
2000417687 1	148,000.00	185,702.91	01-May-2011	2.041%	CO - 80.00%	360	01-Apr-2007
2000417690 1	336,000.00	271,264.31	01-May-2010	8.900%	FL - 79.06%	180	01-Apr-2007
2000417694 1	123,500.00	125,905.09	01-Dec-2010	3.425%	IN - 95.00%	360	01-Apr-2007
2000417695 2	252,000.00	314,635.74	01-Jun-2011	3.603%	FL - 90.00%	360	01-Apr-2007
2000417707 1	373,500.00	363,211.77	01-Nov-2008	10.450%	NY - 90.00%	360	01-Apr-2007
2000417720 1	102,400.00	108,713.18	01-Oct-2010	2.000%	MI - 80.00%	360	01-Apr-2007
2000417729 1	136,263.00	129,397.63	01-Jun-2011	7.700%	CO - 87.35%	360	01-Apr-2007
2000417746 1	99,450.00	95,590.29	01-Jul-2011	4.250%	IL - 85.00%	360	01-Apr-2007
2000417771 2	103,500.00	101,252.37	01-Feb-2011	10.150%	GA - 90.00%	360	01-Apr-2007
2000417784 1	250,000.00	238,859.11	01-May-2009	8.100%	FL - 46.73%	360	01-Apr-2007
2000417786 2	137,487.50	132,458.45	01-May-2010	9.250%	KY - 85.00%	360	01-Apr-2007
2000417787 1	198,900.00	210,168.83	01-Jul-2011	2.000%	SC - 90.00%	360	01-Apr-2007
2000417790 1	276,250.00	269,832.14	01-Jan-2009	9.150%	FL - 85.00%	360	01-Apr-2007
2000417791 2	82,000.00	64,760.62	01-Oct-2009	7.550%	FL - 94.25%	180	01-Apr-2007
2000417812 1	98,400.00	119,985.75	01-Jul-2011	2.000%	MO - 80.00%	360	01-Apr-2007
2000417833 1	251,250.00	246,768.81	01-Aug-2008	10.800%	FL - 75.00%	360	01-Apr-2007
2000417836 1	151,200.00	143,452.16	01-Apr-2010	8.600%	SC - 90.00%	360	01-Apr-2007
2000417850 1	369,000.00	363,765.11	01-Feb-2010	6.125%	NJ - 90.00%	360	01-Apr-2007
2000417856 1	239,250.00	236,072.41	01-Apr-2009	8.000%	NJ - 87.00%	360	01-Apr-2007
2000417870 1	346,500.00	357,383.95	01-Sep-2010	7.625%	MD - 90.00%	360	01-Apr-2007
2000417880 1	332,500.00	328,713.14	01-Jun-2010	9.750%	MD - 95.00%	360	01-Apr-2007
2000417909 2	124,925.00	124,918.44	01-Oct-2007	8.650%	FL - 95.00%	360	01-Apr-2007
2000417931 1	137,500.00	136,195.67	01-Nov-2008	9.650%	MD - 89.87%	360	01-Apr-2007
2000417936 1	240,000.00	227,898.26	01-Jul-2011	7.990%	NJ - 38.71%	360	01-Apr-2007
2000417967 1	258,400.00	256,471.01	01-Jul-2008	8.600%	FL - 95.00%	360	01-Apr-2007
2000417969 1	158,000.00	127,515.99	01-Jul-2009	8.900%	NY - 75.24%	180	01-Apr-2007
2000417981 2	176,250.00	172,113.74	01-Aug-2008	9.700%	FL - 75.00%	360	01-May-2007
2000417985 2	191,992.00	191,670.08	01-Jan-2010	2.000%	FL - 80.00%	360	01-Apr-2007
2000417987 2	181,850.00	180,150.12	01-Dec-2010	2.008%	PA - 100.00%	360	01-Apr-2007
2000417993 1	166,500.00	161,960.57	01-Jul-2009	8.000%	MD - 90.00%	360	01-Apr-2007
2000418006 1	110,160.00	107,639.86	01-Jun-2011	7.600%	LA - 72.00%	360	01-Apr-2007
2000418018 1	114,750.00	111,453.05	01-Nov-2009	10.350%	AL - 85.00%	360	01-Apr-2007
2000418071 1	180,000.00	179,226.07	01-Jun-2008	10.350%	FL - 90.00%	360	01-Apr-2007
2000418082 1	188,000.00	181,394.19	01-Nov-2009	6.000%	IL - 69.63%	360	01-Feb-2007
2000418101 2	408,000.00	434,180.46	01-Apr-2011	3.890%	CA - 80.00%	360	01-Apr-2007
2000418103 1	96,000.00	94,560.64	01-Jul-2008	7.900%	FL - 80.00%	360	01-May-2007
2000418126 1	165,000.00	165,000.00	01-Oct-2009	9.050%	FL - 65.74%	360	01-Apr-2007
2000418128 2	125,800.00	119,335.15	01-Dec-2009	8.750%	PA - 85.00%	360	01-Apr-2007
2000418149 1	80,000.00	76,875.72	01-Feb-2009	7.550%	IL - 80.00%	360	01-May-2007
2000418158 1	221,000.00	212,134.79	01-Jun-2011	8.800%	NV - 100.00%	360	01-May-2007
2000418174 1	151,191.00	146,812.76	01-Oct-2009	8.750%	FL - 90.00%	360	01-May-2007
2000418207 1	165,000.00	163,073.03	01-Feb-2008	10.650%	IL - 89.19%	360	01-Apr-2007
2000418232 1	56,000.00	53,668.80	01-May-2011	9.150%	VA - 74.67%	360	01-May-2007
2000418239 1	130,150.00	126,688.03	01-Mar-2009	9.100%	FL - 95.00%	360	01-Apr-2007
2000418266 2	440,000.00	440,000.00	01-Oct-2007	7.500%	FL - 80.00%	360	01-May-2007
2000418268 1	300,000.00	288,292.04	01-Jul-2008	8.950%	MD - 58.25%	360	01-May-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000418269 1	150,000.00	163,126.26	01-Apr-2011	2.000%	FL - 47.32%	360	01-May-2007
2000418277 1	177,300.00	176,155.03	01-Aug-2008	8.950%	FL - 90.00%	360	01-Apr-2007
2000418279 1	184,500.00	183,657.43	01-May-2011	2.000%	FL - 90.00%	360	01-Apr-2007
2000418287 1	187,000.00	237,350.48	01-Aug-2011	6.216%	FL - 85.00%	360	01-May-2007
2000418332 2	840,000.00	795,955.21	01-Jan-2009	7.300%	FL - 80.00%	360	01-May-2007
2000418343 2	494,000.00	491,349.79	01-Jan-2009	9.450%	FL - 95.00%	360	01-Apr-2007
2000418360 1	193,000.00	186,646.84	01-Sep-2008	9.750%	PA - 100.00%	360	01-Apr-2007
2000418366 1	162,000.00	158,007.11	01-Jul-2009	9.100%	CT - 90.00%	360	01-May-2007
2000418369 1	340,000.00	335,129.21	01-Apr-2011	2.000%	FL - 80.00%	360	01-Apr-2007
2000418373 2	228,000.00	225,745.39	01-Sep-2007	11.250%	FL - 95.00%	360	01-May-2007
2000418393 1	118,800.00	198,546.11	01-Jun-2011	2.164%	PA - 90.00%	360	01-May-2007
2000418419 2	116,000.00	109,242.30	01-Aug-2011	9.600%	TX - 80.00%	360	01-May-2007
2000418426 1	148,500.00	146,841.30	01-Oct-2009	9.700%	PA - 90.00%	360	01-May-2007
2000418435 1	187,000.00	233,595.65	01-Jun-2011	3.302%	FL - 85.00%	360	01-May-2007
2000418438 2	125,000.00	124,960.16	01-Jun-2011	7.650%	SC - 80.00%	360	01-Apr-2007
2000418439 1	144,000.00	140,075.81	01-Aug-2009	6.600%	CT - 80.00%	360	01-May-2007
2000418461 1	267,000.00	262,278.28	01-Nov-2008	10.990%	FL - 60.00%	360	01-May-2007
2000418481 2	149,463.00	156,881.26	01-Sep-2010	5.575%	AZ - 80.00%	360	01-Apr-2007
2000418497 2	149,150.00	138,850.15	01-Nov-2010	4.000%	WI - 95.00%	360	01-May-2007
2000418554 1	210,000.00	203,594.08	01-Jul-2008	8.990%	FL - 87.50%	360	01-Mar-2007
2000418559 2	422,500.00	385,675.53	01-Jun-2010	1.750%	FL - 81.25%	360	01-Apr-2007
2000418566 1	323,000.00	322,399.50	01-Mar-2008	7.625%	FL - 95.00%	360	01-Mar-2007
2000418573 1	143,650.00	135,024.74	01-Jul-2011	6.750%	FL - 89.78%	360	01-Mar-2007
2000418576 1	95,750.00	95,659.02	01-Nov-2009	6.400%	FL - 76.60%	360	01-Apr-2007
2000418582 1	165,000.00	116,244.50	01-May-2010	2.000%	FL - 86.84%	360	01-Apr-2007
2000418595 1	163,000.00	151,225.96	01-Jul-2011	6.950%	FL - 79.13%	360	01-Apr-2007
2000418601 1	89,000.00	85,685.39	01-Jul-2010	8.980%	FL - 83.96%	360	01-Mar-2007
2000418603 1	106,000.00	101,224.06	01-Oct-2010	7.625%	FL - 81.54%	360	01-Mar-2007
2000418607 2	504,000.00	504,000.00	01-Feb-2008	7.625%	FL - 80.00%	360	01-Apr-2007
2000418618 1	164,000.00	155,043.58	01-Jun-2011	7.625%	FL - 54.67%	360	01-Mar-2007
2000418623 1	150,000.00	146,362.23	01-Apr-2009	9.990%	FL - 60.48%	360	01-Mar-2007
2000418629 1	126,000.00	119,176.42	01-Jun-2010	6.500%	FL - 85.14%	360	01-Apr-2007
2000418630 1	181,000.00	172,456.35	01-Nov-2010	8.400%	FL - 58.77%	360	01-Apr-2007
2000418633 2	114,000.00	124,343.35	01-Apr-2011	5.000%	FL - 80.00%	360	01-May-2007
2000418655 1	109,900.00	109,248.80	01-Aug-2009	10.900%	FL - 70.00%	360	01-May-2007
2000418665 1	362,000.00	405,827.89	01-Jun-2010	2.000%	OR - 77.02%	360	01-May-2007
2000418688 2	315,000.00	310,964.98	01-Oct-2007	9.990%	FL - 100.00%	360	01-May-2007
2000418711 1	294,500.00	285,376.49	01-May-2009	7.600%	FL - 95.00%	360	01-Apr-2007
2000418718 2	241,650.00	238,391.17	01-May-2010	9.200%	FL - 90.00%	360	01-May-2007
2000418719 2	256,500.00	256,500.00	01-Apr-2009	9.350%	FL - 95.00%	360	01-May-2007
2000418732 1	153,000.00	158,719.89	01-Jan-2010	7.750%	KY - 85.00%	360	01-May-2007
2000418738 1	183,750.00	173,266.38	01-Feb-2010	3.625%	FL - 75.00%	360	01-May-2007
2000418759 1	96,000.00	92,144.19	01-Jun-2010	9.650%	PA - 75.00%	360	01-May-2007
2000418770 1	134,250.00	131,096.57	01-Aug-2008	9.400%	AZ - 75.00%	360	01-May-2007
2000418793 1	100,000.00	96,433.37	01-Feb-2010	9.250%	NJ - 27.47%	360	01-May-2007
2000418794 2	529,250.00	508,746.06	01-Jan-2011	8.990%	MD - 72.50%	360	01-May-2007
2000418800 1	110,000.00	107,132.31	01-Jul-2010	8.650%	WI - 74.83%	360	01-May-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000418802 2	97,800.00	94,318.38	01-Dec-2009	9.450%	WV - 94.95%	360	01-May-2007
2000418815 1	144,000.00	141,739.21	01-Dec-2010	9.700%	CT - 90.00%	360	01-May-2007
2000418816 1	386,250.00	378,020.22	01-May-2008	9.750%	NY - 75.00%	360	01-May-2007
2000418818 1	50,000.00	55,527.39	01-Jun-2010	3.250%	TX - 65.79%	360	01-May-2007
2000418829 1	320,000.00	341,677.22	01-Aug-2010	2.201%	FL - 81.01%	360	01-May-2007
2000418857 1	289,000.00	280,152.39	01-Jul-2008	9.650%	MA - 85.00%	360	01-May-2007
2000418880 2	192,000.00	188,079.24	01-Sep-2010	7.800%	NV - 80.00%	360	01-May-2007
2000418914 1	160,000.00	152,814.90	01-Dec-2010	6.350%	FL - 80.00%	360	01-May-2007
2000418943 2	124,000.00	123,381.32	01-Jan-2009	9.700%	FL - 80.00%	360	01-May-2007
2000418960 1	128,000.00	121,777.60	01-Aug-2011	9.960%	TX - 80.00%	180	01-May-2007
2000419009 2	50,000.00	48,440.90	01-May-2011	10.450%	MS - 61.73%	360	01-May-2007
2000419045 1	209,000.00	207,093.12	01-May-2008	10.150%	NJ - 95.00%	360	01-May-2007
2000419050 1	168,000.00	165,305.87	01-Aug-2009	7.650%	MD - 80.00%	360	01-May-2007
2000419054 1	255,000.00	252,644.62	01-Sep-2009	9.650%	FL - 85.00%	360	01-May-2007
2000419056 1	304,500.00	302,744.21	01-Mar-2008	9.050%	FL - 87.00%	360	01-May-2007
2000419059 1	160,000.00	155,359.30	01-Feb-2010	10.850%	PA - 62.50%	360	01-May-2007
2000419096 2	179,910.00	210,515.80	01-Sep-2010	4.875%	FL - 90.00%	360	01-May-2007
2000419107 1	109,000.00	107,889.26	01-Jan-2009	8.800%	NJ - 77.86%	360	01-May-2007
2000419113 1	125,000.00	123,097.84	01-Jul-2009	7.950%	FL - 78.13%	360	01-May-2007
2000419139 1	213,500.00	213,400.00	01-Aug-2009	6.760%	VA - 83.73%	360	01-May-2007
2000419171 1	193,000.00	183,918.98	01-Jan-2011	7.950%	MA - 67.72%	360	01-May-2007
2000419174 2	569,600.00	680,849.36	01-Jan-2011	2.479%	CA - 80.00%	360	01-May-2007
2000419185 1	157,000.00	152,917.26	01-Jun-2010	6.950%	NJ - 41.32%	360	01-May-2007
2000419207 1	386,750.00	484,249.70	01-Oct-2010	5.329%	NJ - 85.00%	360	01-May-2007
2000419219 1	168,000.00	165,222.16	01-Jul-2009	11.750%	NM - 80.00%	360	01-May-2007
2000419228 1	136,000.00	134,819.56	01-Nov-2009	10.990%	MI - 80.00%	360	01-May-2007
2000419240 2	511,700.00	500,503.10	01-Oct-2010	11.990%	MS - 85.00%	360	01-May-2007
2000419247 1	50,000.00	48,793.18	01-Jun-2009	9.850%	FL - 35.71%	360	01-May-2007
2000419248 1	106,400.00	150,477.16	01-Mar-2011	3.207%	FL - 70.00%	360	01-May-2007
2000419253 1	251,750.00	243,596.23	01-Aug-2009	8.900%	FL - 95.00%	360	01-May-2007
2000419256 1	144,567.00	114,928.33	01-Jun-2011	5.990%	FL - 57.83%	180	01-May-2007
2000419257 1	187,500.00	66,278.69	01-Mar-2011	2.000%	FL - 75.00%	360	01-May-2007
2000419258 1	172,800.00	171,420.35	01-Jun-2008	7.900%	FL - 90.00%	360	01-May-2007
2000419291 1	77,000.00	74,736.27	01-Apr-2009	7.750%	FL - 52.38%	360	01-May-2007
2000419295 1	128,000.00	137,291.40	01-Jul-2011	8.000%	MN - 65.31%	360	01-May-2007
2000419318 2	318,250.00	135,144.81	01-Jul-2011	4.025%	FL - 95.00%	360	01-May-2007
2000419320 1	64,400.00	60,916.20	01-Apr-2011	7.300%	WA - 56.00%	360	01-May-2007
2000419338 1	56,000.00	59,456.26	01-May-2011	11.400%	TX - 80.00%	360	01-May-2007
2000419345 1	180,000.00	168,651.79	01-Nov-2010	8.550%	IL - 89.98%	360	01-May-2007
2000419389 1	94,125.00	91,766.64	01-Jan-2008	10.300%	IN - 75.00%	360	01-May-2007
2000419412 1	60,000.00	57,458.24	01-Nov-2008	8.500%	AK - 65.93%	360	01-May-2007
2000419419 1	132,000.00	122,112.60	01-Dec-2009	5.000%	FL - 84.62%	360	01-May-2007
2000419424 1	225,250.00	224,000.58	01-May-2008	8.700%	FL - 85.00%	360	01-May-2007
2000419425 2	481,500.00	410,837.55	01-Aug-2010	2.000%	NJ - 90.00%	360	01-May-2007
2000419428 1	173,120.00	168,528.74	01-Jul-2008	1.750%	FL - 80.00%	360	01-May-2007
2000419434 1	180,000.00	175,338.65	01-Jul-2008	9.750%	ME - 90.00%	360	01-May-2007
2000419435 1	180,000.00	173,533.98	01-Jun-2008	7.850%	FL - 58.82%	360	01-Apr-2007

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000419436 2	248,400.00	244,188.80	01-Jul-2008	10.750%	FL - 90.00%	360	01-May-2007
2000419461 1	50,000.00	50,841.82	01-Jun-2011	2.750%	IN - 83.33%	360	01-May-2007
2000419463 1	55,000.00	52,428.03	01-Jan-2009	7.950%	OK - 72.37%	360	01-May-2007
2000419482 1	87,500.00	86,737.61	01-May-2010	10.400%	MD - 70.00%	360	01-May-2007
2000419491 2	159,300.00	157,964.07	01-Aug-2008	9.990%	FL - 90.00%	360	01-May-2007
2000419525 1	127,000.00	125,997.17	01-Jul-2008	10.200%	FL - 60.48%	360	01-May-2007
2000419527 1	168,750.00	164,684.45	01-Apr-2008	9.850%	VA - 75.00%	360	01-May-2007
2000419535 1	204,000.00	198,375.50	01-Jun-2008	8.800%	IL - 85.00%	360	01-May-2007
2000419567 1	78,000.00	74,235.46	01-Sep-2009	7.800%	PA - 57.78%	360	01-May-2007
2000419623 1	100,000.00	94,419.93	01-Jun-2010	6.450%	FL - 62.11%	360	01-May-2007
2000419633 1	128,000.00	125,535.26	01-Mar-2009	10.990%	SC - 80.00%	360	01-May-2007
2000419637 1	115,800.00	113,918.33	01-Apr-2008	11.300%	SC - 93.39%	360	01-May-2007
2000419657 1	70,400.00	60,787.24	01-Dec-2008	9.200%	MO - 64.00%	180	01-May-2007
2000419664 1	189,000.00	184,232.26	01-Jun-2009	9.950%	FL - 90.00%	360	01-May-2007
2000419676 1	139,200.00	136,789.64	01-Aug-2010	5.750%	FL - 80.00%	360	01-May-2007
2000419708 1	156,000.00	149,149.14	01-Feb-2010	8.300%	FL - 52.00%	360	01-May-2007
2000419719 1	164,000.00	159,912.77	01-Jun-2009	9.700%	TX - 80.00%	360	01-May-2007
2000419725 1	144,994.00	137,784.58	01-Jul-2011	7.650%	FL - 50.88%	360	01-May-2007
2000419730 1	296,000.00	353,499.56	01-May-2011	2.000%	MA - 100.00%	360	01-May-2007
2000419747 1	138,768.00	144,960.79	01-Feb-2010	5.650%	FL - 78.40%	360	01-May-2007
2000419768 1	119,000.00	115,170.82	01-Oct-2009	5.000%	SC - 70.00%	360	01-May-2007
2000419774 1	249,600.00	240,358.65	01-Jan-2009	9.700%	NJ - 80.00%	360	01-May-2007
2000419796 1	325,000.00	316,971.32	01-Mar-2008	7.150%	NY - 74.71%	360	01-May-2007
2000419804 1	132,000.00	128,070.59	01-Sep-2010	10.400%	NJ - 72.53%	360	01-May-2007
2000419814 1	60,000.00	78,420.67	01-Aug-2011	2.000%	IN - 67.42%	360	01-May-2007
2000419832 1	177,000.00	190,443.27	01-Jul-2011	2.375%	MD - 42.65%	360	01-May-2007
2000419834 1	189,000.00	183,247.83	01-Apr-2008	9.300%	KY - 70.00%	360	01-May-2007
2000419866 1	120,000.00	116,626.62	01-Mar-2008	10.700%	NC - 43.64%	360	01-May-2007
2000419867 2	434,000.00	434,000.00	01-Dec-2007	8.050%	FL - 70.00%	360	01-May-2007
2000419878 1	127,350.00	123,890.11	01-Jul-2008	10.400%	LA - 90.00%	360	01-May-2007
2000419906 1	131,750.00	130,227.86	01-Mar-2009	10.500%	IL - 85.00%	360	01-May-2007
2000419920 1	105,400.00	97,812.45	01-May-2010	2.375%	IN - 85.00%	360	01-May-2007
2000419932 1	104,500.00	104,049.52	01-Sep-2008	10.050%	FL - 95.00%	360	01-May-2007
2000419935 1	298,000.00	277,100.73	01-Jun-2010	2.000%	FL - 62.74%	360	01-May-2007
2000419942 2	162,000.00	186,369.58	01-Jan-2011	4.975%	MI - 90.00%	360	01-May-2007
2000419943 1	380,000.00	380,000.00	01-Sep-2009	8.100%	FL - 73.79%	360	01-May-2007
2000419963 1	290,000.00	277,603.92	01-May-2008	8.450%	NY - 61.05%	360	01-May-2007
2000419974 1	97,750.00	95,633.92	01-Apr-2010	10.850%	OH - 85.00%	360	01-May-2007
2000419985 1	144,500.00	143,225.39	01-Oct-2009	7.150%	OR - 85.00%	360	01-Jun-2007
2000420004 1	115,200.00	113,459.69	01-Jun-2009	4.500%	OH - 90.00%	360	01-May-2007
2000420015 1	151,200.00	145,468.02	01-Jul-2011	8.990%	TX - 80.00%	360	01-May-2007
2000420016 1	125,600.00	123,523.48	01-Nov-2009	11.750%	MI - 80.00%	360	01-May-2007
2000420024 1	136,500.00	131,022.48	01-Nov-2010	8.500%	FL - 78.00%	360	01-Jun-2007
2000420027 1	191,100.00	182,195.12	01-Jun-2009	7.850%	FL - 70.00%	360	01-Jun-2007
2000420033 1	90,000.00	95,056.57	01-Apr-2011	2.000%	MD - 54.88%	360	01-Jun-2007
2000420041 1	138,000.00	157,788.10	01-Nov-2010	11.157%	MD - 60.00%	360	01-May-2007
2000420046 1	86,700.00	81,208.17	01-Mar-2011	4.000%	MI - 85.00%	360	01-May-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000420051 1	79,000.00	64,104.09	01-Nov-2009	8.550%	NC - 77.07%	180	01-Jun-2007
2000420052 1	177,300.00	197,054.61	01-Aug-2011	9.450%	MI - 84.43%	360	01-Jun-2007
2000420079 1	90,000.00	88,296.62	01-May-2009	10.650%	NC - 88.24%	360	01-May-2007
2000420083 1	150,920.00	146,391.22	01-Jun-2010	7.800%	WA - 56.00%	360	01-Jun-2007
2000420086 1	135,720.00	129,532.47	01-Apr-2011	7.990%	IL - 78.00%	360	01-Jun-2007
2000420095 2	340,000.00	337,624.73	01-Jul-2008	8.430%	FL - 85.00%	360	01-Jun-2007
2000420103 1	125,400.00	145,866.96	01-Dec-2010	5.445%	PA - 95.00%	360	01-Jun-2007
2000420112 1	150,000.00	143,008.19	01-Dec-2009	7.990%	NC - 56.60%	360	01-Jun-2007
2000420113 1	256,500.00	243,782.94	01-Feb-2011	7.500%	WA - 90.00%	360	01-Jun-2007
2000420178 2	280,000.00	276,841.47	01-Jan-2008	10.400%	FL - 80.00%	360	01-Jun-2007
2000420183 1	85,000.00	66,074.53	01-Feb-2011	6.800%	OH - 61.15%	180	01-Jun-2007
2000420220 1	144,900.00	135,066.74	01-May-2009	4.000%	ME - 90.00%	360	01-Aug-2006
2000420229 1	230,000.00	228,101.57	01-May-2008	9.950%	FL - 77.97%	360	01-Jun-2007
2000420250 1	175,200.00	195,067.06	01-Mar-2011	2.000%	FL - 80.00%	360	01-Jun-2007
2000420253 2	504,630.00	499,168.53	01-Jun-2008	8.990%	NY - 90.00%	360	01-Jun-2007
2000420254 1	93,500.00	92,864.95	01-Jan-2009	10.450%	NY - 85.00%	360	01-Jun-2007
2000420260 1	169,100.00	165,643.52	01-Mar-2008	9.650%	IL - 95.00%	360	01-Jun-2007
2000420261 1	111,777.00	149,352.77	01-Dec-2010	3.675%	PA - 95.00%	360	01-Jun-2007
2000420263 2	254,838.00	246,348.02	01-Oct-2009	6.000%	FL - 95.00%	360	01-Jun-2007
2000420269 1	219,500.00	207,441.73	01-Jul-2010	2.000%	FL - 68.59%	360	01-Jun-2007
2000420288 1	168,750.00	159,050.67	01-Nov-2010	7.300%	FL - 75.00%	360	01-Jun-2007
2000420298 2	360,000.00	352,329.84	01-Nov-2008	10.050%	FL - 80.00%	360	01-Jun-2007
2000420302 1	244,500.00	241,354.55	01-Aug-2010	11.250%	WI - 94.40%	360	01-Jun-2007
2000420307 1	195,500.00	190,050.67	01-Jun-2008	9.500%	FL - 85.00%	360	01-Jun-2007
2000420309 1	165,000.00	164,236.39	01-Mar-2008	10.100%	FL - 56.90%	360	01-Jun-2007
2000420372 1	150,000.00	146,324.53	01-Dec-2009	10.950%	NY - 45.46%	360	01-Jun-2007
2000420390 1	168,800.00	165,279.05	01-Oct-2010	7.700%	FL - 80.00%	360	01-Jun-2007
2000420400 1	115,900.00	113,235.74	01-Aug-2009	9.950%	GA - 94.23%	360	01-Jun-2007
2000420415 1	322,500.00	315,699.78	01-Apr-2009	7.990%	FL - 73.97%	360	01-May-2007
2000420427 2	568,000.00	559,571.52	01-Aug-2011	8.990%	SC - 80.00%	360	01-Jun-2007
2000420441 1	150,500.00	149,848.71	01-Aug-2007	11.550%	FL - 70.00%	360	01-Jun-2007
2000420442 1	348,000.00	342,836.09	01-Oct-2008	8.990%	NY - 80.00%	360	01-Jun-2007
2000420459 1	136,000.00	133,997.40	01-Apr-2010	8.300%	FL - 85.00%	360	01-Jun-2007
2000420474 1	352,750.00	351,098.98	01-Jan-2008	10.750%	NJ - 85.00%	360	01-Jun-2007
2000420493 1	76,000.00	73,745.36	01-Jun-2010	10.300%	TX - 80.00%	360	01-Jun-2007
2000420509 1	114,750.00	69,124.55	01-Nov-2010	2.000%	FL - 85.00%	360	01-Jun-2007
2000420511 2	220,500.00	217,305.43	01-Apr-2009	11.050%	NJ - 90.00%	360	01-Jun-2007
2000420513 1	252,000.00	249,766.14	01-Aug-2007	9.990%	NY - 67.20%	360	01-Jun-2007
2000420523 1	205,000.00	200,968.67	01-Nov-2009	10.350%	PA - 37.27%	360	01-Jun-2007
2000420528 2	139,500.00	138,695.39	01-Jul-2009	9.750%	FL - 90.00%	360	01-Jun-2007
2000420553 1	220,095.00	217,212.10	01-Apr-2008	9.200%	NJ - 65.70%	360	01-Jun-2007
2000420573 2	618,000.00	148,340.09	01-Jul-2010	2.000%	FL - 74.91%	360	01-Jun-2007
2000420619 1	119,500.00	117,391.84	01-Dec-2008	7.990%	PA - 79.67%	360	01-Jun-2007
2000420632 1	81,000.00	92,794.55	01-Jul-2010	9.100%	IL - 90.00%	360	01-Jun-2007
2000420645 1	154,440.00	147,615.58	01-Jun-2009	7.550%	FL - 79.20%	360	01-Jun-2007
2000420664 1	480,000.00	467,598.89	01-Dec-2008	8.250%	NY - 80.00%	360	01-Jun-2007
2000420669 1	296,800.00	387,028.48	01-Oct-2010	2.075%	FL - 80.00%	360	01-Jun-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000420684 1	163,500.00	158,922.84	01-Jan-2010	7.750%	SC - 75.00%	360	01-Jun-2007
2000420689 1	165,750.00	164,613.93	01-Aug-2009	9.550%	FL - 85.00%	360	01-Jun-2007
2000420706 1	100,800.00	92,255.82	01-Mar-2010	3.500%	IN - 90.00%	360	01-Jun-2007
2000420717 1	246,500.00	242,758.72	01-Nov-2007	11.600%	SC - 85.00%	360	01-Jun-2007
2000420730 1	247,500.00	236,487.22	01-Feb-2011	3.000%	MD - 75.00%	360	01-Jun-2007
2000420741 1	100,800.00	79,934.48	01-Aug-2009	7.950%	IL - 80.00%	180	01-Jun-2007
2000420754 1	64,000.00	94,482.74	01-Apr-2011	2.024%	NY - 80.00%	360	01-Jun-2007
2000420760 1	60,060.00	56,192.31	01-Mar-2010	9.350%	IN - 78.00%	240	01-Jun-2007
2000420777 1	190,050.00	182,589.23	01-Jun-2010	8.800%	PA - 70.00%	360	01-Jun-2007
2000420789 1	133,110.00	130,852.08	01-Jul-2008	11.050%	SC - 90.00%	360	01-Jun-2007
2000420797 1	72,000.00	70,889.09	01-May-2008	9.900%	NY - 80.00%	360	01-Jun-2007
2000420811 1	150,500.00	143,127.86	01-Mar-2010	5.000%	FL - 68.41%	360	01-Jun-2007
2000420812 1	130,000.00	143,269.27	01-Jun-2010	2.950%	FL - 72.22%	360	01-Jun-2007
2000420855 1	385,000.00	366,411.21	01-Apr-2011	7.650%	FL - 70.00%	360	01-Jun-2007
2000420861 1	184,500.00	181,041.46	01-Feb-2010	10.400%	MD - 75.00%	360	01-Jun-2007
2000420865 1	199,500.00	196,192.38	01-Aug-2008	7.990%	NJ - 70.00%	360	01-Jun-2007
2000420909 1	248,000.00	244,270.33	01-Dec-2007	9.400%	FL - 80.00%	360	01-Jun-2007
2000420912 1	108,900.00	106,446.00	01-Dec-2008	10.990%	OK - 90.00%	360	01-Jun-2007
2000420915 1	148,750.00	147,556.39	01-Mar-2008	9.750%	FL - 85.00%	360	01-Jun-2007
2000420948 1	148,500.00	147,738.16	01-Aug-2008	9.300%	FL - 90.00%	360	01-Jun-2007
2000420950 1	237,000.00	233,400.49	01-Jun-2009	9.750%	FL - 75.00%	360	01-Jun-2007
2000420953 1	50,000.00	30,437.02	01-Feb-2011	8.650%	MD - 13.93%	120	01-Jun-2007
2000420962 1	102,000.00	100,444.59	01-Aug-2009	8.300%	PA - 80.00%	360	01-Jun-2007
2000420990 1	102,000.00	95,082.39	01-May-2011	3.035%	CA - 24.88%	360	01-Jun-2007
2000420992 1	100,000.00	96,702.23	01-Sep-2008	8.050%	FL - 66.67%	360	01-Jun-2007
2000421019 1	185,250.00	225,976.08	01-Feb-2011	2.000%	PA - 65.00%	360	01-Jun-2007
2000421064 1	150,000.00	117,679.90	01-Apr-2010	2.000%	FL - 66.67%	360	01-Jun-2007
2000421085 1	166,500.00	158,633.55	01-Oct-2010	1.750%	MI - 90.00%	360	01-Jun-2007
2000421089 1	54,400.00	53,209.79	01-Apr-2008	10.750%	KS - 85.00%	360	01-Jun-2007
2000421102 1	191,250.00	190,609.39	01-Jun-2008	10.900%	FL - 85.00%	360	01-Jun-2007
2000421104 1	198,000.00	197,753.59	01-Oct-2010	2.000%	FL - 80.00%	360	01-Jun-2007
2000421109 1	123,500.00	121,075.77	01-Nov-2009	7.950%	MI - 74.40%	360	01-Jun-2007
2000421128 1	301,750.00	298,582.58	01-Oct-2007	10.750%	FL - 85.00%	360	01-Jun-2007
2000421131 1	217,600.00	211,306.90	01-May-2009	9.950%	FL - 80.00%	360	01-Jun-2007
2000421134 1	342,000.00	340,674.43	01-Jun-2007	10.700%	FL - 90.00%	360	01-Jun-2007
2000421188 2	165,750.00	162,047.63	01-May-2009	3.550%	FL - 65.00%	360	01-Jun-2007
2000421196 1	60,000.00	58,270.10	01-Dec-2010	10.450%	IN - 80.00%	360	01-Jun-2007
2000421202 1	140,600.00	135,869.54	01-Sep-2010	9.200%	SC - 95.00%	360	01-Jun-2007
2000421204 1	128,775.00	124,798.19	01-Jan-2010	10.400%	GA - 85.00%	360	01-Jun-2007
2000421214 2	265,893.60	289,717.64	01-Jul-2010	6.000%	KY - 95.00%	360	01-Jun-2007
2000421230 1	104,800.00	101,109.02	01-Jul-2008	7.990%	FL - 80.00%	360	01-Jun-2007
2000421231 1	81,000.00	95,922.05	01-Jun-2011	6.350%	AL - 90.00%	360	01-Jun-2007
2000421237 1	230,740.00	223,139.91	01-Oct-2008	8.200%	FL - 83.00%	360	01-Jun-2007
2000421255 1	187,500.00	185,627.28	01-Jul-2007	10.990%	FL - 75.00%	360	01-Jun-2007
2000421268 2	506,250.00	499,514.45	01-Jul-2009	10.500%	NC - 75.00%	360	01-Jun-2007
2000421298 1	116,000.00	113,268.70	01-Jan-2008	9.250%	FL - 80.00%	360	01-Jun-2007
2000421300 2	630,000.00	612,281.17	01-Aug-2007	8.900%	NY - 100.00%	360	01-Jul-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000421319 2	446,250.00	458,255.86	01-Jun-2011	7.750%	NJ - 85.00%	360	01-Jun-2007
2000421324 2	180,000.00	219,097.94	01-Apr-2011	6.150%	MD - 90.00%	360	01-Jul-2007
2000421327 2	488,750.00	488,750.00	01-Apr-2009	9.600%	NY - 85.00%	360	01-Jun-2007
2000421336 1	114,000.00	110,681.59	01-Oct-2008	10.400%	IA - 95.00%	360	01-Jun-2007
2000421338 2	85,000.00	83,228.29	01-Oct-2007	9.550%	FL - 50.03%	360	01-Jun-2007
2000421345 1	310,000.00	306,780.75	01-Aug-2008	9.950%	SC - 62.00%	360	01-Jun-2007
2000421409 2	533,600.00	529,899.93	01-Jul-2008	10.050%	NJ - 80.00%	360	01-Jul-2007
2000421412 1	221,000.00	217,869.98	01-Jan-2008	9.050%	FL - 84.03%	360	01-Jul-2007
2000421432 2	242,250.00	297,397.97	01-Sep-2010	2.000%	IL - 95.00%	360	01-Jul-2007
2000421479 2	588,700.00	572,013.36	01-Mar-2009	5.000%	MD - 74.99%	360	01-Jun-2007
2000421502 1	196,000.00	185,274.01	01-Oct-2009	4.000%	MA - 80.00%	360	01-Jun-2007
2000421504 2	170,000.00	166,009.94	01-Dec-2008	7.250%	FL - 59.65%	360	01-Jun-2007
2000421509 1	169,000.00	167,109.32	01-Sep-2008	9.990%	FL - 67.60%	360	01-Jul-2007
2000421511 1	301,000.00	290,277.75	01-Jul-2009	8.000%	HI - 53.27%	360	01-Jun-2007
2000421516 2	575,060.00	569,443.88	01-May-2011	2.077%	NV - 80.00%	360	01-Jul-2007
2000421545 1	70,000.00	67,776.20	01-Jul-2011	9.850%	TX - 75.68%	360	01-Jul-2007
2000421568 1	99,680.00	96,195.13	01-May-2010	9.350%	TX - 80.00%	360	01-Jul-2007
2000421592 1	313,500.00	310,500.44	01-Jan-2008	10.750%	FL - 95.00%	360	01-Jul-2007
2000421629 1	127,200.00	118,684.39	01-May-2011	2.000%	FL - 63.60%	360	01-Jul-2007
2000421656 2	100,000.00	98,702.51	01-Aug-2008	7.750%	FL - 50.00%	360	01-Jul-2007
2000421694 1	113,000.00	115,425.84	01-Jul-2011	8.300%	FL - 62.78%	360	01-Jul-2007
2000421702 1	288,000.00	284,672.79	01-Mar-2009	11.100%	NJ - 80.00%	360	01-Jul-2007
2000421714 1	51,000.00	48,986.96	01-May-2010	9.950%	IL - 75.00%	360	01-Jul-2007
2000421758 2	206,800.00	205,617.36	01-Oct-2009	11.550%	FL - 94.00%	360	01-Jul-2007
2000421770 1	110,550.00	106,678.64	01-Jun-2011	9.300%	FL - 67.00%	360	01-Jul-2007
2000421775 2	220,500.00	218,538.50	01-Apr-2008	11.100%	FL - 90.00%	360	01-Jul-2007
2000421813 2	211,500.00	211,044.68	01-Oct-2008	12.050%	FL - 90.00%	360	01-Jul-2007
2000421860 1	69,600.00	68,972.01	01-Jun-2007	10.550%	NJ - 80.00%	360	01-Jul-2007
2000421866 2	208,905.00	208,014.10	01-Jul-2007	11.600%	FL - 95.00%	360	01-Jul-2007
2000421877 1	131,000.00	126,134.96	01-Dec-2009	9.700%	NJ - 56.96%	360	01-Jul-2007
2000421927 1	294,000.00	288,025.69	01-Feb-2008	8.650%	IL - 70.00%	360	01-Jul-2007
2000421936 1	68,000.00	65,907.71	01-Feb-2010	9.990%	SD - 85.00%	360	01-Jul-2007
2000421960 1	68,000.00	56,826.63	01-Jul-2011	10.500%	TX - 80.00%	180	01-Jul-2007
2000421977 1	175,750.00	182,408.55	01-Jun-2010	7.500%	NJ - 95.00%	360	01-Jul-2007
2000421978 1	168,150.00	136,347.92	01-Jun-2010	2.000%	FL - 95.00%	360	01-Jul-2007
2000421994 1	64,800.00	64,778.02	01-Mar-2011	7.875%	OK - 80.00%	360	01-Jul-2007
2000422009 2	120,000.00	119,403.10	01-Apr-2009	9.450%	FL - 63.16%	360	01-Jul-2007
2000422019 2	98,000.00	89,968.45	01-Feb-2011	2.625%	FL - 57.65%	360	01-Jul-2007
2000415981 1	234,400.00	219,369.33	01-Oct-2008	6.250%	TX - 80.00%	360	01-Apr-2007
2000416193 1	105,000.00	102,013.96	01-Jun-2008	5.625%	PA - 100.00%	360	01-Jan-2007
2000416718 2	50,400.00	78,211.69	01-Apr-2011	5.664%	TX - 72.00%	360	01-Oct-2006
2000417328 1	253,300.00	256,653.13	01-Aug-2011	2.000%	MO - 85.00%	360	01-Apr-2007
2000418571 1	252,000.00	236,997.50	01-Aug-2010	6.800%	FL - 90.00%	360	01-Mar-2007
2000420011 1	135,000.00	132,814.94	01-Nov-2009	8.925%	FL - 39.94%	360	01-Apr-2007
2000420074 1	142,500.00	158,959.35	01-Jul-2011	5.038%	FL - 75.00%	360	01-Apr-2007
2000420431 1	199,750.00	128,761.14	01-Feb-2011	2.000%	IL - 85.00%	360	01-Jun-2007
2000420472 1	324,890.00	318,166.91	01-Mar-2009	10.900%	FL - 95.00%	360	01-Jun-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000420677 2	189,000.00	185,669.50	01-Sep-2009	8.850%	FL - 90.00%	360	01-Jun-2007
2000420734 1	123,000.00	131,610.66	01-Feb-2011	5.250%	FL - 65.08%	360	01-Jun-2007
2000420778 2	143,650.00	142,685.19	01-Jul-2009	9.500%	MS - 85.00%	360	01-Jun-2007
2000420854 2	213,750.00	210,843.24	01-Jan-2008	9.500%	FL - 95.00%	360	01-Jun-2007
2000420868 1	155,000.00	151,422.05	01-Aug-2008	7.375%	FL - 59.62%	360	01-Apr-2007
2000420886 1	255,000.00	252,904.92	01-May-2008	7.950%	FL - 75.00%	360	01-Jun-2007
2000421205 1	88,800.00	87,657.67	01-Jan-2009	9.510%	NM - 60.00%	360	01-Jun-2007
2000421278 1	310,500.00	302,825.86	01-Jul-2009	9.350%	FL - 90.00%	360	01-Jun-2007
2000421303 1	256,500.00	249,568.47	01-Dec-2008	9.200%	VA - 90.00%	360	01-Jun-2007
2000421459 1	140,000.00	139,648.61	01-Jun-2009	8.950%	FL - 80.00%	360	01-Jun-2007
2000421480 1	270,000.00	270,000.00	01-Jul-2009	7.300%	FL - 75.00%	360	01-Jun-2007
2000421489 2	468,350.00	468,346.06	01-Mar-2010	7.900%	MD - 85.00%	360	01-Jul-2007
2000421602 2	445,500.00	431,046.24	01-Jul-2011	5.000%	FL - 94.99%	360	01-Jul-2007
2000421780 1	110,275.00	115,039.95	01-May-2010	4.400%	OK - 88.22%	360	01-Jul-2007
2000421819 2	565,155.00	557,912.39	01-Jun-2007	9.550%	NJ - 95.00%	360	01-Jul-2007
2000421864 1	168,750.00	167,056.22	01-Jan-2008	10.600%	FL - 80.36%	360	01-Jul-2007
2000421914 1	48,800.00	47,533.36	01-Feb-2009	9.200%	MO - 80.00%	360	01-Jul-2007
2000421934 1	116,250.00	115,163.81	01-Mar-2009	10.600%	FL - 75.00%	360	01-Jul-2007
2000421942 1	142,400.00	138,390.85	01-Feb-2010	8.300%	FL - 80.00%	360	01-Jul-2007
2000421988 1	104,500.00	102,818.22	01-Aug-2011	7.000%	KY - 84.96%	360	01-Jul-2007
2000422012 1	384,000.00	316,647.56	01-Nov-2010	2.000%	NY - 80.00%	360	01-Jul-2007
2000422032 1	80,000.00	76,833.38	01-Feb-2011	8.990%	NC - 76.19%	360	01-Jul-2007
2000422044 2	247,000.00	238,715.12	01-Jan-2010	9.950%	TX - 95.00%	360	01-Jul-2007
2000422071 1	175,750.00	173,899.69	01-Jun-2009	8.990%	WA - 95.00%	360	01-Jul-2007
2000422094 1	146,000.00	142,077.69	01-Apr-2009	10.700%	TX - 78.50%	360	01-Jul-2007
2000422098 1	192,000.00	189,424.58	01-Sep-2008	12.350%	SC - 80.00%	360	01-Jul-2007
2000422120 1	135,000.00	132,172.36	01-Jun-2010	2.750%	VA - 90.00%	360	01-Jul-2007
2000422128 1	220,955.00	220,109.40	01-Mar-2008	10.300%	NJ - 74.90%	360	01-Jul-2007
2000422134 1	178,500.00	176,147.67	01-Aug-2009	9.850%	NJ - 85.00%	360	01-Jul-2007
2000422156 1	150,000.00	148,118.80	01-Mar-2009	8.650%	FL - 78.53%	360	01-Jul-2007
2000422170 1	182,750.00	179,441.25	01-Jul-2009	9.600%	IL - 85.00%	360	01-Jul-2007
2000422188 1	85,000.00	81,735.09	01-Apr-2010	8.850%	NC - 66.41%	360	01-Jul-2007
2000422193 1	152,600.00	146,308.63	01-Feb-2010	2.500%	NJ - 70.00%	360	01-Jul-2007
2000422201 1	335,000.00	330,242.59	01-Aug-2010	8.650%	NJ - 69.79%	360	01-Jul-2007
2000422225 1	65,000.00	62,550.33	01-Mar-2011	9.250%	IN - 48.15%	360	01-Jul-2007
2000422253 1	189,375.00	215,559.43	01-Apr-2011	2.000%	NC - 75.00%	360	01-Jul-2007
2000422257 2	207,000.00	204,541.58	01-Dec-2009	11.150%	FL - 90.00%	360	01-Jul-2007
2000422266 1	268,600.00	265,374.83	01-Sep-2008	9.150%	FL - 85.00%	360	01-Jul-2007
2000422268 1	108,000.00	128,646.06	01-Aug-2011	2.000%	TX - 80.00%	360	01-Jul-2007
2000422277 1	93,600.00	93,407.95	01-Feb-2008	11.850%	FL - 60.00%	360	01-Jul-2007
2000422279 1	225,000.00	90,558.21	01-Mar-2011	9.390%	MA - 90.00%	360	01-Jul-2007
2000422282 1	171,500.00	166,397.85	01-Mar-2009	7.350%	CT - 70.00%	360	01-Jul-2007
2000422285 1	156,000.00	147,233.98	01-May-2011	8.650%	TX - 80.00%	360	01-Jul-2007
2000422286 1	116,000.00	110,674.08	01-Dec-2010	7.990%	FL - 61.38%	360	01-Jul-2007
2000422292 1	249,000.00	239,856.85	01-Jun-2011	8.250%	FL - 75.46%	360	01-Jun-2007
2000422297 1	244,000.00	238,438.26	01-Oct-2008	9.850%	MD - 80.00%	360	01-Jul-2007
2000422304 1	246,500.00	252,786.18	01-Jul-2011	2.000%	FL - 85.00%	360	01-Jul-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000422315 1	171,000.00	164,524.72	01-Dec-2010	7.500%	FL - 79.54%	360	01-May-2007
2000422369 1	116,000.00	117,689.03	01-May-2011	4.000%	FL - 74.84%	360	01-Jul-2007
2000422401 1	145,000.00	141,304.71	01-Dec-2010	2.000%	CA - 64.73%	360	01-Jul-2007
2000422408 1	131,250.00	128,720.71	01-Mar-2009	9.950%	NJ - 75.00%	360	01-Jul-2007
2000422415 1	148,750.00	145,494.50	01-May-2009	9.990%	FL - 85.00%	360	01-Jul-2007
2000422418 1	90,000.00	88,096.77	01-Apr-2009	9.150%	VA - 72.00%	360	01-Jul-2007
2000422429 1	220,000.00	206,448.00	01-Dec-2009	4.000%	FL - 78.71%	360	01-Jul-2007
2000422447 1	104,000.00	100,462.26	01-May-2011	10.450%	NJ - 80.00%	360	01-Jul-2007
2000422457 1	137,700.00	145,313.13	01-Feb-2011	2.336%	CT - 85.00%	360	01-Jul-2007
2000422476 1	313,863.00	312,003.38	01-Jul-2008	10.800%	FL - 83.70%	360	01-Jul-2007
2000422502 1	224,000.00	224,000.00	01-Jun-2009	5.625%	FL - 73.44%	360	01-Jul-2007
2000422532 1	161,600.00	155,988.56	01-Aug-2011	2.000%	FL - 80.00%	360	01-Jul-2007
2000422537 1	54,000.00	53,286.96	01-Aug-2011	9.450%	VA - 80.00%	360	01-Jul-2007
2000422550 1	252,000.00	267,166.33	01-Jul-2011	3.078%	FL - 80.00%	360	01-Jul-2007
2000422563 1	123,250.00	120,724.74	01-Mar-2009	9.950%	FL - 85.00%	360	01-Jul-2007
2000422569 1	144,000.00	152,652.43	01-Jun-2011	3.000%	FL - 90.00%	360	01-Jul-2007
2000422599 1	169,400.00	174,003.11	01-May-2011	6.125%	FL - 70.00%	360	01-Aug-2007
2000422604 1	94,000.00	92,472.65	01-Oct-2007	7.600%	FL - 63.09%	360	01-Aug-2007
2000422609 1	131,750.00	129,817.67	01-Sep-2008	8.900%	IL - 85.00%	360	01-Aug-2007
2000422611 1	320,000.00	306,659.77	01-Jan-2011	8.350%	VT - 80.00%	360	01-Jul-2007
2000422676 1	170,000.00	176,008.53	01-Apr-2011	2.000%	FL - 85.00%	360	01-Aug-2007
2000422736 1	54,600.00	51,883.13	01-Mar-2011	8.650%	IN - 70.00%	360	01-Aug-2007
2000422752 1	289,750.00	289,250.00	01-Mar-2008	8.550%	FL - 95.00%	360	01-Aug-2007
2000422757 1	260,000.00	256,331.13	01-Nov-2009	6.650%	FL - 80.00%	360	01-Aug-2007
2000422768 1	130,320.00	128,596.92	01-Aug-2011	9.250%	SC - 80.00%	360	01-Aug-2007
2000422776 1	270,000.00	260,481.85	01-Aug-2011	4.000%	NH - 90.00%	360	01-Aug-2007
2000422804 1	96,800.00	92,652.00	01-Apr-2010	8.050%	MD - 80.00%	360	01-Aug-2007
2000422809 1	120,000.00	144,056.32	01-Jun-2011	2.028%	WI - 72.73%	360	01-Aug-2007
2000422813 1	151,000.00	149,107.56	01-Jun-2009	8.750%	CT - 73.30%	360	01-Aug-2007
2000422818 1	199,000.00	196,881.51	01-Nov-2008	9.300%	FL - 79.92%	360	01-Aug-2007
2000422836 1	330,300.00	327,787.15	01-Sep-2007	7.750%	FL - 90.00%	360	01-Aug-2007
2000422853 1	182,000.00	175,320.85	01-Mar-2010	9.300%	VA - 70.00%	360	01-Aug-2007
2000422856 1	50,000.00	45,991.16	01-Apr-2009	9.900%	TX - 50.00%	240	01-Aug-2007
2000422878 1	72,000.00	68,181.43	01-Aug-2008	11.650%	NY - 90.00%	180	01-Aug-2007
2000422895 1	60,750.00	57,484.65	01-Aug-2011	7.850%	TN - 75.00%	360	01-Aug-2007
TOTAL	121,103,759.48	118,656,043.19					
TOTAL	132,967,957.83	130,229,778.28					

Bankruptcy Report

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
Became Bankruptcy Property this Period:							
2000387085 2	40,000.00	25,969.99	01-Aug-2011	2.000%	TN - 62.50%	120	01-Nov-2001
2000415664 1	229,200.00	227,747.34	01-Oct-2010	7.575%	AZ - 80.00%	360	01-Mar-2007
2000416192 1	80,000.00	77,259.23	01-Apr-2011	10.000%	PA - 100.00%	360	01-Jan-2007
2000416656 2	216,000.00	157,397.89	01-Jul-2011	2.000%	MI - 90.00%	360	01-Jun-2006
2000417779 1	184,500.00	179,801.66	01-Aug-2010	8.500%	IL - 90.00%	360	01-Apr-2007
2000418049 1	351,000.00	351,744.74	01-Dec-2011	3.990%	NM - 90.00%	360	01-Apr-2007
2000419769 1	123,500.00	120,621.34	01-Mar-2009	11.800%	LA - 95.00%	360	01-May-2007
2000419782 1	132,000.00	127,167.06	01-Jan-2010	4.000%	IL - 80.00%	360	01-May-2007
2000421096 1	180,000.00	146,748.17	01-Jul-2011	2.000%	FL - 67.93%	180	01-Jun-2007
2000421218 1	77,600.00	77,368.33	01-Nov-2011	2.008%	IA - 80.00%	360	01-Jun-2007
2000421430 1	73,200.00	72,021.17	01-Jul-2010	10.850%	TN - 80.00%	360	01-Jul-2007
2000422675 1	68,000.00	78,199.91	01-Dec-2011	2.000%	VA - 53.54%	360	01-Aug-2007
TOTAL	1,755,000.00	1,642,046.83					
Became Bankruptcy Property in a Prior Period:							
2000387025 2	63,750.00	45,948.41	01-Mar-2011	10.250%	AR - 85.00%	240	01-Oct-2001
2000387608 2	90,000.00	72,137.47	01-Dec-2011	2.000%	OH - 90.00%	360	01-Jun-2002
2000387637 2	121,600.00	120,058.96	01-Nov-2010	9.500%	MD - 95.00%	360	01-Jun-2002
2000405318 2	94,500.00	93,366.50	01-May-2011	10.150%	AR - 90.00%	360	01-Jan-2007
2000406273 1	98,400.00	84,306.37	01-Dec-2011	7.750%	TX - 80.00%	240	01-Nov-2006
2000406300 1	65,000.00	44,851.30	01-Oct-2011	7.250%	TX - 63.98%	180	01-Nov-2006
2000406417 1	154,000.00	145,921.98	01-Oct-2011	7.875%	VA - 89.02%	360	01-Dec-2006
2000406513 1	63,500.00	49,371.41	01-Oct-2011	8.000%	FL - 54.51%	180	01-Dec-2006
2000406559 1	325,800.00	387,279.69	01-Jul-2011	2.004%	WA - 90.00%	360	01-Dec-2006
2000406619 1	67,500.00	64,759.68	01-Dec-2011	9.375%	MO - 96.43%	360	01-Dec-2006
2000406655 1	86,000.00	80,953.97	01-Oct-2011	9.250%	SC - 100.00%	360	01-Dec-2006
2000406751 2	54,525.00	52,743.46	01-Aug-2011	11.150%	NV - 100.00%	180	01-Jan-2007
2000406823 1	80,000.00	70,936.34	01-Jul-2011	9.375%	PA - 90.91%	240	01-Dec-2006
2000406848 1	130,000.00	106,598.58	01-Dec-2011	8.000%	PA - 100.00%	240	01-Dec-2006
2000406854 1	140,300.00	134,688.49	01-Jul-2009	8.000%	PA - 89.94%	360	01-Dec-2006
2000406880 1	300,000.00	289,095.58	01-Nov-2008	5.500%	IL - 84.51%	360	01-Dec-2006
2000406898 1	181,000.00	171,185.86	01-Jul-2011	2.000%	FL - 77.02%	360	01-Dec-2006
2000406903 1	135,000.00	128,188.94	01-Apr-2011	5.625%	OH - 100.00%	360	01-Dec-2006
2000406915 1	94,864.00	73,588.17	01-Sep-2010	9.250%	MO - 77.00%	180	01-Dec-2006
2000406936 1	216,000.00	206,476.41	01-May-2010	7.625%	MN - 90.00%	360	01-Dec-2006
2000407327 1	283,500.00	266,234.08	01-Oct-2009	8.500%	NV - 90.00%	360	01-Feb-2007
2000411102 1	77,000.00	74,145.13	01-Jun-2011	9.250%	WA - 84.70%	360	01-Jan-2007
2000411551 1	94,950.00	90,551.61	01-Mar-2011	8.350%	TN - 90.00%	360	01-Feb-2007
2000411683 1	230,000.00	215,969.27	01-Apr-2009	6.990%	NV - 73.02%	360	01-Jan-2007
2000411737 1	34,500.00	19,953.14	01-Sep-2011	9.750%	KY - 83.39%	120	01-Jan-2007
2000411753 1	107,500.00	103,482.24	01-Apr-2010	8.375%	FL - 74.14%	360	01-Jan-2007
2000411759 1	348,000.00	324,216.44	01-Apr-2011	6.625%	CT - 80.00%	360	01-Jan-2007
2000411768 1	217,000.00	215,678.48	01-Jun-2011	6.500%	FL - 99.77%	360	01-Jan-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000411782 1	190,000.00	173,824.04	01-Dec-2011	2.500%	VA - 100.00%	360	01-Jan-2007
2000411956 1	121,600.00	115,528.07	01-Nov-2011	8.375%	MI - 80.00%	360	01-Oct-2006
2000411993 1	53,900.00	47,980.48	01-Mar-2009	9.750%	TX - 70.00%	240	01-Dec-2006
2000412064 1	75,000.00	72,806.41	01-Feb-2012	2.125%	VA - 76.53%	360	01-Jan-2007
2000412079 1	275,000.00	259,473.46	01-Nov-2011	7.375%	IN - 100.00%	360	01-Jan-2007
2000413128 2	960,000.00	878,888.06	01-May-2009	3.000%	WA - 80.00%	360	01-Mar-2007
2000413253 1	77,400.00	101,826.25	01-Dec-2011	2.000%	AL - 90.00%	360	01-Mar-2007
2000414812 1	67,450.00	64,772.59	01-Jan-2012	9.300%	MS - 95.00%	360	01-Mar-2007
2000415584 2	222,400.00	218,542.57	01-Nov-2010	8.650%	TX - 80.00%	360	01-Mar-2007
2000415661 1	205,700.00	198,913.23	01-Aug-2011	10.100%	VA - 85.00%	360	01-Mar-2007
2000415681 1	362,700.00	358,285.37	01-Dec-2011	2.000%	AZ - 90.00%	360	01-Mar-2007
2000415712 2	192,000.00	211,695.83	01-Mar-2010	2.000%	AZ - 80.00%	360	01-Mar-2007
2000415773 1	66,750.00	64,807.55	01-Apr-2011	10.750%	OH - 75.00%	360	01-Mar-2007
2000415824 2	52,400.00	51,249.72	01-Jun-2010	11.550%	TX - 55.16%	360	01-Mar-2007
2000415825 1	148,750.00	102,438.13	01-Nov-2011	3.910%	IL - 85.00%	360	01-Mar-2007
2000415832 1	170,000.00	153,438.99	01-Jan-2012	1.750%	GA - 85.00%	360	01-Mar-2007
2000415869 1	80,250.00	76,982.61	01-Jan-2010	8.950%	TX - 69.48%	360	01-Mar-2007
2000415890 1	80,000.00	86,811.17	01-Feb-2011	3.423%	IN - 100.00%	360	01-Apr-2007
2000415908 1	106,400.00	101,500.29	01-Sep-2008	7.550%	PA - 80.00%	360	01-Apr-2007
2000415926 1	364,000.00	374,223.47	01-Dec-2011	2.000%	IL - 80.00%	360	01-Mar-2007
2000415983 1	70,000.00	61,753.87	01-Jan-2011	1.750%	TX - 75.68%	180	01-Apr-2007
2000415992 1	225,000.00	212,504.72	01-Aug-2011	6.125%	VA - 90.00%	360	01-Mar-2007
2000416005 1	120,000.00	113,704.37	01-Nov-2011	6.000%	LA - 80.00%	360	01-Apr-2007
2000416052 2	535,000.00	523,512.99	01-Feb-2011	7.900%	CA - 64.46%	360	01-Mar-2007
2000416057 1	70,295.00	66,904.97	01-Jun-2011	8.150%	IN - 85.00%	360	01-Mar-2007
2000416060 2	222,400.00	222,400.00	01-Jan-2010	7.500%	NV - 80.00%	360	01-Mar-2007
2000416112 1	154,800.00	152,676.44	01-Oct-2011	9.550%	IL - 90.00%	360	01-Apr-2007
2000416154 2	227,900.00	231,273.02	01-Aug-2011	4.500%	PA - 100.00%	360	01-Sep-2006
2000416190 1	125,000.00	121,425.18	01-Feb-2010	9.500%	IN - 100.00%	360	01-Jan-2007
2000416215 1	102,000.00	92,422.14	01-Jul-2011	7.750%	PA - 100.00%	360	01-Jan-2007
2000416281 1	109,250.00	110,699.24	01-May-2011	2.000%	MS - 95.00%	360	01-Apr-2007
2000416299 1	191,250.00	207,082.09	01-Sep-2010	5.250%	MI - 79.36%	360	01-Apr-2007
2000416300 2	98,000.00	93,138.28	01-Sep-2011	7.850%	LA - 78.40%	360	01-Mar-2007
2000416322 1	213,750.00	202,480.95	01-Aug-2011	6.750%	FL - 95.00%	360	01-Feb-2007
2000416336 1	243,000.00	245,377.37	01-Dec-2011	2.375%	LA - 90.00%	360	01-Mar-2007
2000416339 2	436,000.00	283,596.59	01-Jan-2012	2.000%	CA - 80.00%	360	01-Mar-2007
2000416378 1	89,300.00	85,641.18	01-Jun-2010	8.800%	NY - 95.00%	360	01-Apr-2007
2000416400 1	346,000.00	341,950.66	01-Feb-2010	8.900%	NY - 69.20%	360	01-Apr-2007
2000416444 1	80,750.00	77,867.31	01-Nov-2010	9.550%	VA - 85.00%	360	01-Apr-2007
2000416461 1	137,600.00	144,040.16	01-Dec-2011	2.280%	GA - 80.00%	360	01-Apr-2007
2000416465 1	107,550.00	103,903.22	01-Oct-2010	6.500%	GA - 90.00%	360	01-Mar-2007
2000416498 1	289,850.00	284,514.39	01-Jul-2010	8.350%	FL - 85.00%	360	01-Apr-2007
2000416523 2	184,000.00	167,938.77	01-Aug-2009	2.000%	FL - 80.00%	360	01-Apr-2007
2000416559 2	450,400.00	434,594.52	01-Jul-2011	5.000%	CA - 80.00%	360	01-Apr-2007
2000416582 1	209,000.00	221,806.63	01-Dec-2011	6.250%	GA - 95.00%	360	01-Apr-2007
2000416627 2	300,000.00	281,218.62	01-Feb-2008	6.850%	FL - 80.00%	360	01-Apr-2007
2000416632 1	88,400.00	85,359.90	01-Apr-2011	9.750%	NE - 68.00%	360	01-Apr-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000416705 2	72,000.00	68,781.09	01-Jul-2010	2.000%	MS - 90.00%	360	01-Sep-2006
2000416741 2	132,050.00	128,083.57	01-Jan-2011	9.850%	NY - 95.00%	360	01-Oct-2006
2000416750 1	190,000.00	183,074.97	01-Dec-2011	4.050%	IL - 95.00%	360	01-Apr-2007
2000416799 1	270,750.00	275,969.46	01-Dec-2011	2.000%	MA - 95.00%	360	01-Apr-2007
2000416828 1	96,300.00	92,389.79	01-Nov-2009	8.850%	TN - 90.00%	360	01-Apr-2007
2000416853 1	146,300.00	147,054.13	01-Oct-2011	2.000%	KY - 95.00%	360	01-Mar-2007
2000416883 1	196,000.00	183,865.51	01-Jun-2011	1.750%	UT - 80.00%	360	01-Apr-2007
2000416884 1	36,000.00	34,175.45	01-Jun-2011	11.550%	UT - 94.69%	180	01-Apr-2007
2000416930 1	215,175.00	215,175.00	01-Dec-2011	9.050%	WA - 95.00%	360	01-Apr-2007
2000416941 1	270,000.00	317,167.67	01-Jul-2010	8.300%	FL - 90.00%	360	01-Apr-2007
2000417053 1	123,500.00	118,107.91	01-Nov-2011	8.450%	TN - 95.00%	360	01-Apr-2007
2000417073 1	73,800.00	75,051.47	01-Jan-2012	7.225%	AL - 90.00%	360	01-Apr-2007
2000417083 1	108,000.00	100,762.88	01-Dec-2010	3.000%	SC - 80.00%	360	01-Mar-2007
2000417103 2	117,900.00	114,599.27	01-Oct-2011	11.050%	LA - 90.00%	360	01-Apr-2007
2000417198 1	115,000.00	108,681.35	01-Nov-2010	7.990%	PA - 83.03%	360	01-Apr-2007
2000417217 1	145,000.00	140,960.30	01-Mar-2010	8.950%	IL - 76.72%	360	01-Apr-2007
2000417295 2	75,000.00	73,360.67	01-Oct-2011	7.700%	WI - 65.22%	360	01-Apr-2007
2000417297 1	190,400.00	179,194.64	01-Dec-2011	6.750%	FL - 80.00%	360	01-Apr-2007
2000417299 1	121,500.00	116,361.48	01-Jul-2011	8.700%	LA - 90.00%	360	01-Apr-2007
2000417301 1	44,000.00	42,543.21	01-Jul-2011	9.600%	FL - 98.49%	180	01-Apr-2007
2000417364 1	76,000.00	73,361.56	01-Dec-2010	9.700%	MS - 95.00%	360	01-Apr-2007
2000417453 1	61,200.00	74,088.81	01-Oct-2011	2.000%	AL - 80.00%	360	01-Apr-2007
2000417480 1	182,250.00	180,384.21	01-Jun-2009	8.990%	NJ - 75.00%	360	01-Apr-2007
2000417549 1	88,110.00	84,902.74	01-Jul-2010	8.850%	IN - 90.00%	360	01-Apr-2007
2000417550 1	51,060.00	48,516.29	01-Mar-2010	5.750%	PA - 44.40%	360	01-Apr-2007
2000417644 1	168,000.00	171,701.43	01-Jul-2011	4.100%	AZ - 80.00%	360	01-Apr-2007
2000417652 2	91,710.00	89,045.09	01-Jan-2011	9.800%	NY - 90.00%	360	01-Apr-2007
2000417732 1	104,550.00	123,197.98	01-Feb-2011	5.450%	NC - 85.00%	360	01-Apr-2007
2000417795 1	72,200.00	58,387.54	01-Apr-2010	10.990%	PA - 95.00%	180	01-Apr-2007
2000417904 1	112,000.00	122,802.41	01-Nov-2011	2.036%	IL - 80.00%	360	01-Apr-2007
2000417922 2	208,000.00	207,910.72	01-Sep-2011	6.860%	FL - 80.00%	360	01-Apr-2007
2000417958 1	106,250.00	102,923.39	01-Dec-2011	10.250%	TN - 85.00%	360	01-Apr-2007
2000417961 1	88,000.00	79,331.04	01-Dec-2011	7.650%	IN - 80.00%	360	01-Apr-2007
2000417962 1	22,000.00	21,447.09	01-Dec-2011	11.400%	IN - 100.00%	180	01-Apr-2007
2000418003 1	184,000.00	144,563.87	01-Dec-2011	7.200%	IN - 80.00%	180	01-Apr-2007
2000418105 1	64,600.00	62,698.10	01-Nov-2011	11.750%	MO - 95.00%	360	01-May-2007
2000418145 1	76,000.00	86,820.06	01-Jan-2012	4.150%	VA - 64.41%	360	01-May-2007
2000418264 2	222,000.00	222,000.00	01-Dec-2010	7.990%	FL - 80.00%	360	01-May-2007
2000418337 2	129,600.00	135,146.74	01-Sep-2011	4.642%	VA - 80.00%	360	01-May-2007
2000418349 1	70,200.00	77,905.15	01-Dec-2011	2.001%	AL - 90.00%	360	01-May-2007
2000418418 1	76,000.00	82,912.69	01-Dec-2011	2.000%	GA - 80.00%	360	01-Apr-2007
2000418596 1	123,250.00	109,860.44	01-Dec-2011	3.125%	FL - 74.70%	360	01-Mar-2007
2000418696 1	78,750.00	75,607.30	01-Jan-2011	8.500%	NC - 75.00%	360	01-May-2007
2000418715 1	64,000.00	56,939.15	01-Jul-2010	10.200%	KY - 71.11%	180	01-May-2007
2000418740 1	263,500.00	277,002.04	01-Dec-2011	2.000%	GA - 85.00%	360	01-May-2007
2000418743 1	110,500.00	106,567.24	01-Oct-2011	9.450%	VA - 85.00%	360	01-May-2007
2000418834 2	95,000.00	91,048.40	01-Oct-2011	2.875%	AR - 95.00%	360	01-May-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000418851 1	204,000.00	224,800.30	01-May-2011	7.103%	WA - 80.00%	360	01-May-2007
2000418852 1	51,000.00	38,600.26	01-Jul-2011	3.950%	WA - 100.00%	180	01-May-2007
2000418864 2	61,750.00	57,758.40	01-May-2011	9.350%	TX - 65.00%	360	01-May-2007
2000418873 1	80,000.00	78,015.19	01-Jun-2011	11.990%	AL - 78.43%	360	01-Apr-2007
2000418936 1	240,250.00	253,508.39	01-Dec-2010	6.500%	VA - 81.44%	360	01-May-2007
2000418977 1	157,500.00	153,415.70	01-Apr-2010	8.900%	FL - 90.00%	360	01-May-2007
2000418983 1	140,000.00	138,930.91	01-Dec-2011	4.409%	AL - 98.59%	360	01-May-2007
2000418984 1	289,405.00	280,094.87	01-May-2011	9.990%	SC - 81.98%	360	01-May-2007
2000419008 1	60,000.00	59,051.65	01-Aug-2010	11.400%	VA - 80.00%	360	01-May-2007
2000419072 1	133,110.00	131,685.92	01-Oct-2011	10.250%	TN - 91.80%	360	01-May-2007
2000419111 1	100,000.00	95,457.24	01-Sep-2011	3.000%	AR - 80.00%	360	01-May-2007
2000419125 1	310,400.00	308,258.54	01-May-2011	6.750%	MA - 89.97%	360	01-May-2007
2000419151 1	96,900.00	93,612.62	01-Sep-2010	9.800%	LA - 95.00%	360	01-May-2007
2000419166 1	114,000.00	109,583.37	01-Jan-2012	8.990%	LA - 100.00%	360	01-May-2007
2000419209 1	153,750.00	150,023.13	01-Jul-2008	10.990%	TX - 75.00%	360	01-May-2007
2000419305 1	70,300.00	57,088.02	01-Nov-2010	2.000%	NY - 95.00%	360	01-May-2007
2000419355 2	90,000.00	88,693.44	01-Apr-2010	9.150%	VA - 90.00%	360	01-May-2007
2000419382 1	184,025.00	208,897.92	01-Jun-2011	6.391%	FL - 85.00%	360	01-May-2007
2000419386 2	706,500.00	702,046.59	01-Jan-2008	10.050%	FL - 90.00%	360	01-May-2007
2000419429 1	261,000.00	297,926.25	01-Dec-2011	2.000%	FL - 90.00%	360	01-May-2007
2000419460 1	50,000.00	47,308.24	01-Dec-2009	7.200%	MO - 31.25%	360	01-May-2007
2000419477 1	224,000.00	107,093.86	01-Jan-2012	2.000%	PA - 80.00%	360	01-May-2007
2000419509 2	118,750.00	117,348.64	01-Apr-2011	9.900%	OH - 94.81%	360	01-May-2007
2000419548 1	55,000.00	52,005.64	01-Dec-2011	7.750%	OK - 69.62%	360	01-May-2007
2000419555 1	184,000.00	175,194.41	01-Oct-2011	7.950%	AZ - 80.00%	360	01-May-2007
2000419565 2	468,000.00	468,000.00	01-Jun-2011	7.750%	PA - 80.00%	360	01-May-2007
2000419588 1	125,800.00	124,931.58	01-Nov-2011	3.750%	GA - 85.00%	360	01-May-2007
2000419684 1	82,400.00	76,626.42	01-Sep-2010	2.950%	KY - 80.00%	360	01-May-2007
2000419785 1	72,250.00	70,211.34	01-Nov-2010	9.800%	NY - 85.00%	360	01-May-2007
2000419801 2	427,184.50	429,689.46	01-Dec-2011	2.000%	FL - 85.00%	360	01-May-2007
2000419802 1	69,700.00	67,390.11	01-Sep-2010	10.400%	AL - 85.00%	360	01-May-2007
2000419809 1	127,000.00	123,482.01	01-Dec-2011	5.875%	AL - 56.44%	360	01-May-2007
2000419826 1	270,000.00	262,907.55	01-Mar-2008	9.400%	FL - 75.00%	360	01-May-2007
2000419837 2	360,000.00	352,410.70	01-Aug-2007	9.650%	FL - 80.00%	360	01-May-2007
2000419949 1	75,000.00	68,586.82	01-Jun-2011	12.050%	AR - 58.59%	360	01-May-2007
2000419980 1	74,340.00	73,465.03	01-Dec-2008	9.500%	TX - 59.00%	360	01-Jun-2007
2000420131 1	113,900.00	115,546.14	01-Sep-2011	4.375%	VA - 85.00%	360	01-Jun-2007
2000420188 1	66,300.00	62,112.29	01-Nov-2011	5.050%	NC - 85.00%	360	01-Jun-2007
2000420283 1	191,900.00	189,215.46	01-Sep-2011	3.750%	GA - 95.00%	360	01-Jun-2007
2000420388 1	96,000.00	104,477.45	01-Jan-2011	3.750%	TX - 80.00%	360	01-Jun-2007
2000420403 1	63,580.00	60,920.48	01-Dec-2011	9.300%	IL - 85.00%	360	01-Jun-2007
2000420406 1	240,000.00	233,178.93	01-Nov-2010	8.700%	NH - 80.00%	360	01-Jun-2007
2000420411 1	129,200.00	124,562.91	01-Nov-2009	5.800%	OH - 85.00%	360	01-Jun-2007
2000420424 1	84,000.00	79,944.44	01-Apr-2011	7.650%	AL - 73.04%	360	01-Jun-2007
2000420439 2	90,000.00	87,168.19	01-Jan-2012	9.990%	KS - 75.00%	360	01-Jun-2007
2000420508 1	142,200.00	137,649.33	01-Aug-2011	9.900%	TX - 90.00%	360	01-Jun-2007
2000420519 2	91,915.00	88,760.00	01-May-2011	9.750%	TX - 90.00%	360	01-Jun-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000420560 1	142,500.00	123,546.46	01-Jan-2012	9.750%	PA - 95.00%	240	01-Jun-2007
2000420583 1	237,500.00	240,641.95	01-Jan-2012	2.703%	MN - 95.00%	360	01-Jun-2007
2000420594 2	465,500.00	453,887.39	01-Feb-2010	8.450%	VA - 70.00%	360	01-Jun-2007
2000420605 1	134,900.00	135,962.60	01-Dec-2011	4.750%	NC - 95.00%	360	01-Jun-2007
2000420626 1	100,000.00	97,871.09	01-Jan-2011	11.150%	TN - 80.00%	360	01-Jun-2007
2000420630 1	98,800.00	95,295.79	01-Oct-2011	9.350%	TN - 95.00%	360	01-Jun-2007
2000420665 1	53,600.00	51,820.72	01-Sep-2011	10.400%	WV - 80.00%	360	01-Jun-2007
2000420695 1	270,000.00	261,898.87	01-Nov-2011	6.225%	NJ - 79.41%	360	01-Jun-2007
2000420713 1	236,250.00	271,438.20	01-Jul-2011	4.575%	VA - 75.00%	360	01-Jun-2007
2000420725 1	120,000.00	116,605.10	01-Dec-2010	10.550%	MD - 75.00%	360	01-Jun-2007
2000420772 1	109,350.00	124,800.37	01-Feb-2011	7.800%	LA - 90.00%	360	01-Jun-2007
2000420779 1	272,000.00	252,844.61	01-Dec-2010	3.000%	GA - 85.00%	360	01-Jun-2007
2000420783 1	60,000.00	63,484.77	01-Dec-2011	3.500%	KY - 80.00%	240	01-Jun-2007
2000420838 1	122,400.00	114,838.57	01-Jul-2011	11.800%	TX - 80.00%	360	01-Jun-2007
2000420840 1	124,200.00	96,526.51	01-Dec-2011	2.000%	AL - 90.00%	360	01-Jun-2007
2000420856 1	64,600.00	63,964.93	01-Dec-2011	11.950%	GA - 95.00%	360	01-Jun-2007
2000420880 2	210,715.00	214,274.10	01-Oct-2011	3.275%	VA - 85.00%	360	01-Jun-2007
2000420903 1	79,650.00	74,597.21	01-Nov-2011	2.000%	TN - 90.00%	360	01-Jun-2007
2000420908 1	179,350.00	177,467.87	01-Nov-2009	9.100%	PA - 85.00%	360	01-Jun-2007
2000420922 1	93,000.00	62,850.89	01-Dec-2011	7.200%	TX - 53.14%	180	01-Jun-2007
2000420975 1	94,500.00	122,859.99	01-Jul-2011	2.000%	MD - 75.00%	360	01-Jun-2007
2000421005 1	130,000.00	125,431.37	01-Dec-2010	9.400%	WA - 69.15%	360	01-Jun-2007
2000421037 1	110,160.00	79,359.73	01-Dec-2011	7.550%	IA - 72.00%	180	01-Jun-2007
2000421045 1	77,400.00	73,603.48	01-Nov-2011	7.750%	LA - 90.00%	360	01-Jun-2007
2000421054 1	96,900.00	93,710.26	01-Jul-2009	9.750%	AR - 85.00%	360	01-Jun-2007
2000421058 1	90,000.00	87,478.39	01-Aug-2011	10.600%	AL - 90.00%	360	01-Jun-2007
2000421165 1	52,000.00	71,595.93	01-Oct-2010	9.510%	TX - 40.85%	360	01-Jun-2007
2000421224 1	52,800.00	57,792.56	01-Dec-2011	2.000%	IN - 80.00%	360	01-Jun-2007
2000421227 1	285,000.00	291,037.88	01-Dec-2011	2.000%	VA - 75.00%	360	01-Jun-2007
2000421235 1	130,500.00	127,698.36	01-Jun-2009	10.300%	SC - 90.00%	360	01-Jun-2007
2000421248 1	140,600.00	139,614.47	01-Oct-2009	10.800%	KS - 95.00%	360	01-Jun-2007
2000421264 2	118,750.00	124,588.18	01-May-2011	9.425%	TX - 95.00%	360	01-Jul-2007
2000421288 2	140,400.00	138,245.30	01-Apr-2009	9.700%	TN - 90.00%	360	01-Jul-2007
2000421294 2	270,000.00	269,205.81	01-Jan-2012	5.250%	VA - 90.00%	360	01-Jun-2007
2000421332 1	119,000.00	127,113.87	01-Aug-2011	4.375%	GA - 85.00%	360	01-Jun-2007
2000421350 1	48,750.00	46,663.77	01-Sep-2011	10.350%	NC - 65.00%	360	01-Jul-2007
2000421357 1	84,000.00	80,779.51	01-May-2009	6.875%	MN - 80.00%	360	01-Jun-2007
2000421360 1	50,400.00	40,514.32	01-Sep-2011	8.200%	TX - 64.62%	180	01-Jun-2007
2000421490 1	110,000.00	114,801.34	01-Sep-2010	9.700%	GA - 52.13%	360	01-Jul-2007
2000421583 1	103,000.00	97,046.96	01-Jan-2012	7.375%	TN - 79.23%	360	01-Jun-2007
2000421719 1	125,000.00	121,952.15	01-Jun-2010	8.950%	OH - 78.13%	360	01-Jul-2007
2000421742 1	123,250.00	133,196.23	01-Jul-2011	9.100%	WI - 85.00%	360	01-Jul-2007
2000421747 1	137,970.00	136,000.20	01-Jan-2009	11.900%	AZ - 73.00%	360	01-Jul-2007
2000421759 1	215,000.00	205,338.28	01-Dec-2010	8.490%	MD - 64.18%	360	01-Jul-2007
2000421820 1	165,750.00	160,198.09	01-Jan-2010	7.990%	MA - 65.00%	360	01-Jul-2007
2000421835 1	250,400.00	242,591.93	01-Jul-2011	9.950%	WA - 80.00%	360	01-Jul-2007
2000421876 1	50,000.00	48,216.15	01-Jun-2011	9.200%	AL - 60.98%	360	01-Jul-2007

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Original Principal Balance	Stated Principal Balance	Paid to Date	Current Note Rate	State & LTV at Origination	Original Term	First Payment Date
2000421904 1	151,420.00	148,023.71	01-May-2010	8.400%	NY - 56.50%	360	01-Jul-2007
2000421908 1	56,250.00	54,826.33	01-Aug-2011	7.500%	IL - 68.60%	360	01-Jul-2007
2000422013 2	63,375.00	61,315.86	01-Mar-2010	9.700%	MS - 69.64%	360	01-Jul-2007
2000422023 1	70,800.00	69,785.31	01-Nov-2008	8.990%	TN - 80.00%	360	01-Jul-2007
2000416935 1	226,350.00	215,903.64	01-May-2011	8.250%	OK - 90.00%	360	01-Apr-2007
2000418971 1	51,000.00	51,250.67	01-Dec-2011	4.225%	PA - 87.50%	360	01-May-2007
2000419478 1	56,000.00	44,924.54	01-Aug-2011	3.950%	PA - 100.00%	360	01-May-2007
2000420186 1	198,000.00	196,184.37	01-Nov-2007	8.850%	FL - 90.00%	360	01-Jun-2007
2000420678 2	170,050.00	183,958.82	01-Nov-2011	2.014%	LA - 95.00%	360	01-Jun-2007
2000421275 1	183,600.00	191,243.41	01-May-2011	3.000%	DE - 90.00%	360	01-Jun-2007
2000421301 1	112,000.00	104,575.43	01-Apr-2011	2.125%	MS - 80.00%	360	01-Jun-2007
2000421472 1	130,900.00	155,908.91	01-Nov-2011	2.000%	LA - 85.00%	360	01-Jun-2007
2000421792 1	75,000.00	68,887.89	01-Feb-2011	1.750%	PA - 75.00%	360	01-Jul-2007
2000422043 2	169,200.00	156,641.23	01-Jul-2011	2.000%	GA - 90.00%	360	01-Jul-2007
2000422082 1	214,560.00	275,275.80	01-May-2010	2.000%	NJ - 72.00%	360	01-Jul-2007
2000422139 1	112,000.00	114,711.76	01-Nov-2010	4.227%	GA - 80.00%	360	01-Jul-2007
2000422192 1	237,500.00	274,906.98	01-Aug-2010	3.264%	PA - 95.00%	360	01-Jul-2007
2000422332 1	188,000.00	189,877.81	01-Apr-2011	7.750%	IN - 78.33%	360	01-Jul-2007
2000422363 1	177,000.00	172,249.25	01-Dec-2011	6.750%	CA - 34.71%	360	01-Jul-2007
2000422378 1	363,000.00	356,899.53	01-Nov-2010	8.450%	CA - 79.96%	360	01-Jul-2007
2000422385 1	124,000.00	116,465.88	01-Dec-2011	6.200%	AL - 67.76%	360	01-Jul-2007
2000422425 1	138,600.00	136,991.25	01-Apr-2011	9.800%	MI - 90.00%	360	01-Jul-2007
2000422435 1	170,000.00	161,811.64	01-Dec-2011	2.000%	NC - 84.16%	360	01-Jul-2007
2000422492 1	113,500.00	109,956.94	01-Jan-2009	8.200%	AL - 79.93%	360	01-Jul-2007
2000422498 1	76,000.00	67,389.07	01-Dec-2011	1.750%	TN - 80.00%	360	01-Jul-2007
2000422560 1	194,000.00	183,703.68	01-Dec-2009	6.990%	VA - 80.00%	360	01-Jul-2007
2000422607 1	107,100.00	102,993.73	01-Jan-2011	4.000%	AL - 85.00%	360	01-Aug-2007
2000422615 1	137,700.00	129,238.96	01-Dec-2011	2.000%	TX - 90.00%	360	01-Aug-2007
2000422754 1	88,240.00	85,541.91	01-Aug-2010	9.950%	NC - 80.00%	360	01-Aug-2007
2000422758 1	197,600.00	202,643.28	01-Aug-2011	2.875%	WY - 80.00%	360	01-Aug-2007
2000422773 1	176,400.00	172,466.61	01-Feb-2011	7.300%	VA - 66.57%	360	01-Aug-2007
2000422775 1	126,900.00	115,855.42	01-Dec-2011	2.000%	AL - 90.00%	360	01-Jul-2007
2000422828 1	96,800.00	92,669.22	01-Jul-2011	8.750%	TX - 80.00%	360	01-Aug-2007
2000422829 1	71,250.00	62,682.33	01-Jan-2012	3.125%	KS - 95.00%	360	01-Aug-2007
2000422879 1	65,452.00	63,561.20	01-Oct-2011	10.200%	TN - 83.91%	360	01-Aug-2007
TOTAL	38,011,490.50	37,069,106.15					
TOTAL	39,766,490.50	38,711,152.98					

Prepayment Report

VOLUNTARY PREPAYMENTS

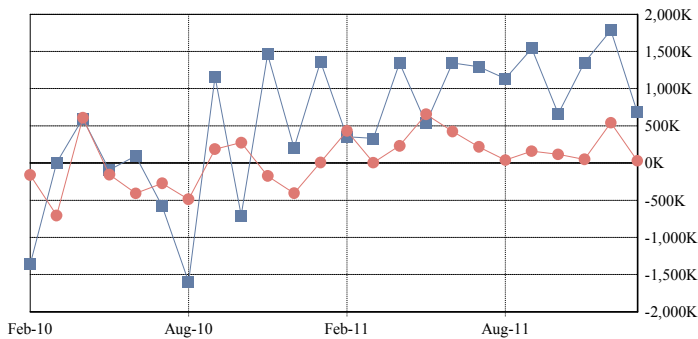
Current

	Group 2	Group 1	Total
Number of Paid in Full Loans	1	5	6
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	1	5	6
Curtailments Amount	30,508.50	165,136.92	195,645.42
Paid in Full Balance	730.67	519,228.71	519,959.38
Repurchased Loans Balance	0.00	0.00	0.00
Total Prepayment Amount	31,239.17	684,365.63	715,604.80

Cumulative

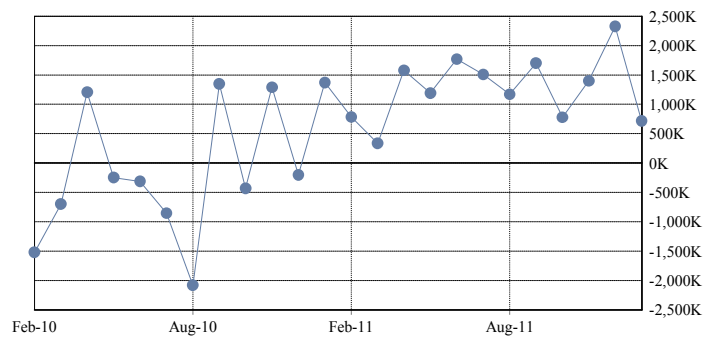
Number of Paid in Full Loans	290	1,524	1,814
Number of Repurchased Loans	0	0	0
Total Number of Loans Prepaid in Full	290	1,524	1,814
Paid in Full Balance	53,984,840.50	199,730,170.46	253,715,010.96
Repurchased Loans Balance	0.00	0.00	0.00
Curtailments Amount	(2,738,792.74)	(8,752,973.92)	(11,491,766.66)
Total Prepayment Amount	51,246,047.76	190,977,196.54	242,223,244.30

Total Prepayments by Groups



■ Group 1 ● Group 2

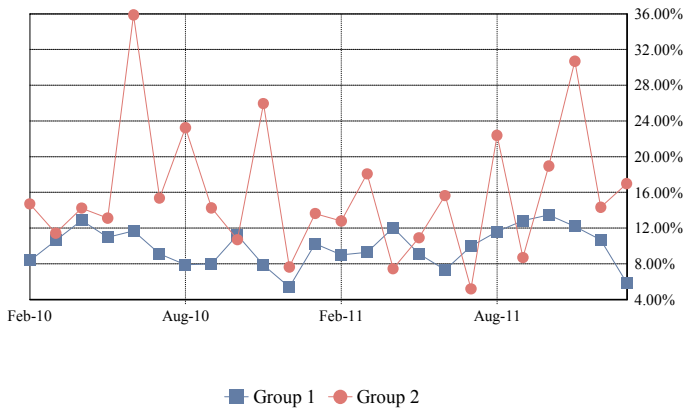
Total Prepayments



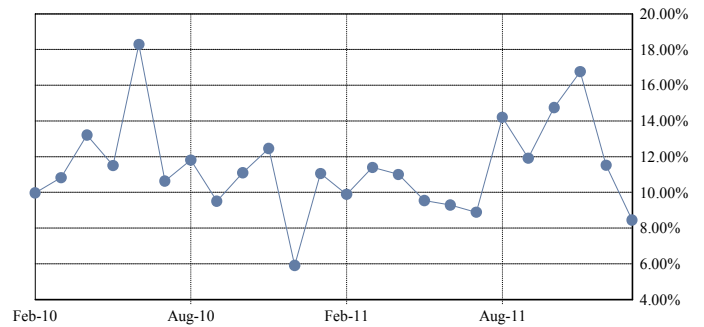
PREPAYMENTS RATES

	Group 2	Group 1	Total
SMM	1.54%	0.50%	0.73%
3 Months Avg SMM	1.95%	0.84%	1.09%
12 Months Avg SMM	1.39%	0.90%	1.01%
Avg SMM Since Cut-off	1.47%	0.98%	1.10%
CPR	16.98%	5.85%	8.45%
3 Months Avg CPR	21.00%	9.62%	12.31%
12 Months Avg CPR	15.45%	10.31%	11.50%
Avg CPR Since Cut-off	16.27%	11.12%	12.41%
PSA	283.01%	97.51%	140.84%
3 Months Avg PSA Approximation	350.06%	160.35%	205.20%
12 Months Avg PSA Approximation	257.55%	171.82%	191.70%
Avg PSA Since Cut-off Approximation	348.14%	241.90%	268.86%

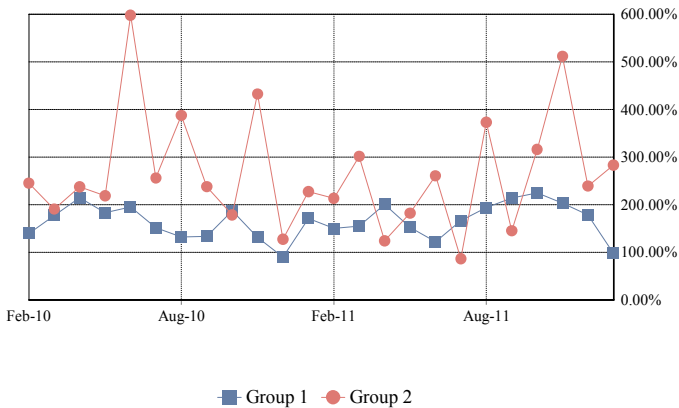
CPR by Groups



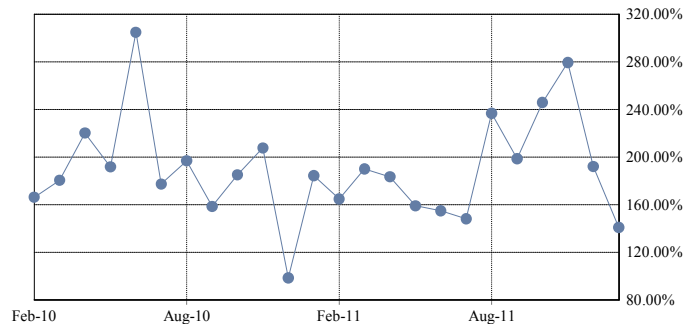
Total CPR



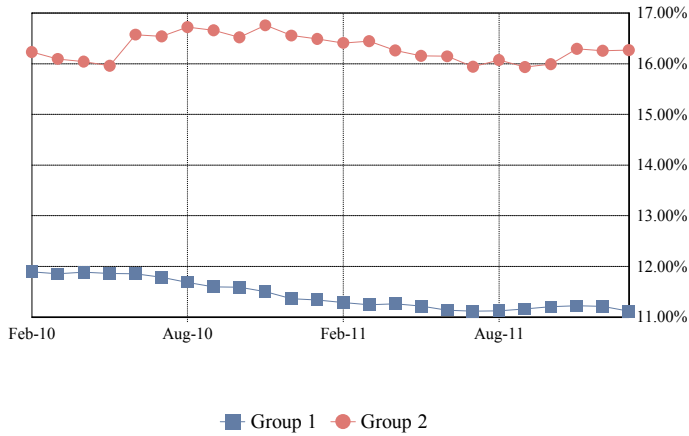
PSA by Groups



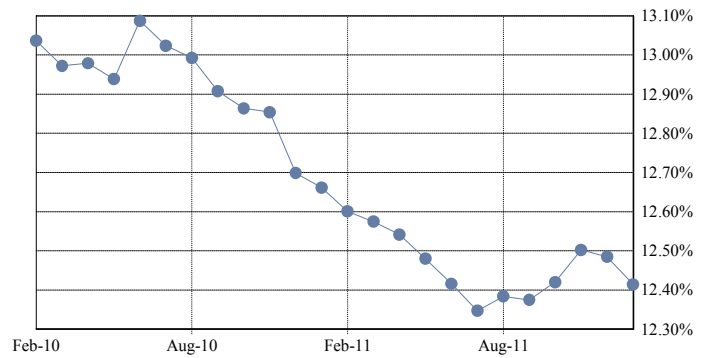
Total PSA



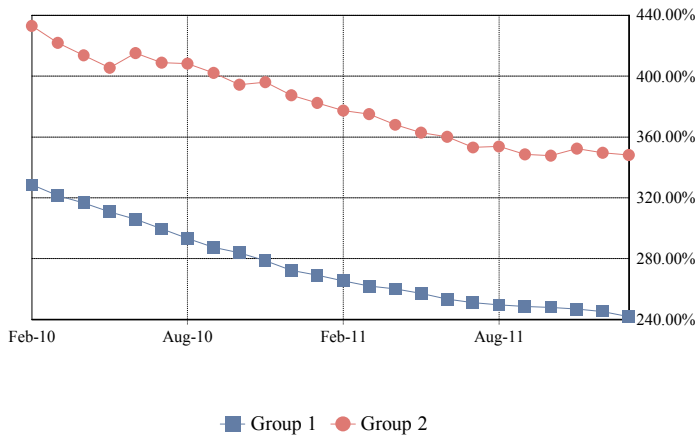
CPR Avg since Cut-Off by Groups



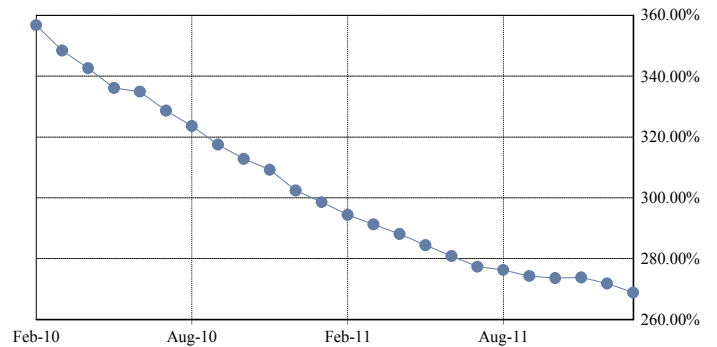
Total CPR Avg since Cut-Off



PSA Avg since Cut-Off by Groups



Total PSA Avg since Cut-Off



PREPAYMENT CALCULATION METHODOLOGY

Single Monthly Mortality (SMM): $(\text{Voluntary partial and full prepayments} + \text{Repurchases} + \text{Liquidation Balance}) / (\text{Beg Principal Balance} - \text{Sched Principal})$

Conditional Prepayment Rate (CPR): $1 - (1 - \text{SMM})^{12}$

PSA Standard Prepayment Model: $\text{CPR} / (0.20\% * \min(30, \text{WAS}))$

Average SMM over period between nth month and mth month (AvgSMM_{n,m}): $1 - [(1 - \text{SMM}_n) * (1 - \text{SMM}_{n+1}) * \dots * (1 - \text{SMM}_m)]^{1/\text{months in period } n,m}$

Average CPR over period between the nth month and mth month (AvgCPR_{n,m}): $1 - (1 - \text{AvgSMM}_{n,m})^{12}$

Average PSA Approximation over period between the nth month and mth month: $\text{AvgCPR}_{n,m} / (0.20\% * \text{Avg WAS}_{n,m})$

Average WAS_{n,m}: $(\min(30, \text{WAS}_n) + \min(30, \text{WAS}_{n+1}) + \dots + \min(30, \text{WAS}_m)) / (\text{number of months in the period } n,m)$

Weighted Average Seasoning (WAS)

Note: Prepayment rates are calculated since deal issue date and include partial and full voluntary prepayments and repurchases.

Dates correspond to distribution dates.

Prepayment Detail Report

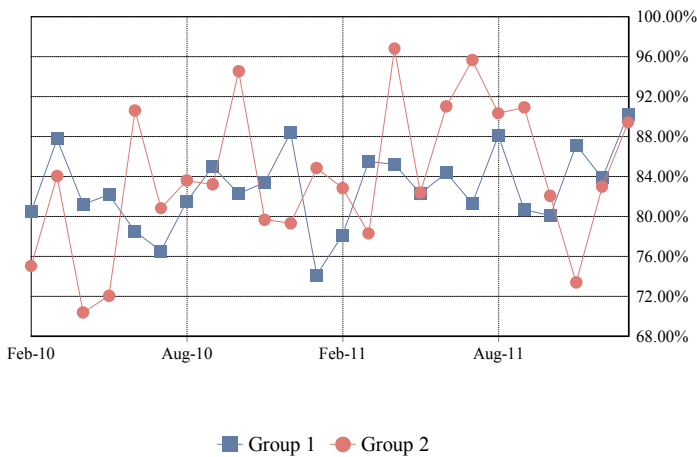
Prepayment Detail Report - Mortgage Loans Prepaid in Full During Current Distribution								
Loan Number & Loan Group	Loan Status	Original Principal Balance	Prepayment Amount	Prepayment Date	Current Note Rate	State & LTV at Origination	Type Prepayment & Original Term	First Payment Date
2000411624	2	61,000.00	730.67	07-Dec-2011	7.875%	CA - 61.99%	Paid Off - 360	01-Jan-2007
2000411747	1	55,000.00	52,932.49	21-Dec-2011	9.750%	MO - 100.00%	Paid Off - 360	01-Jan-2007
2000416198	1	325,500.00	245,654.34	28-Dec-2011	5.625%	PA - 63.82%	Paid Off - 180	01-Jan-2007
2000419002	1	101,250.00	99,667.81	14-Dec-2011	8.800%	CT - 26.30%	Paid Off - 360	01-May-2007
2000419021	1	79,500.00	69,591.95	30-Dec-2011	8.950%	NC - 77.18%	Paid Off - 240	01-May-2007
2000421918	1	56,250.00	51,382.12	21-Dec-2011	10.300%	AL - 75.00%	Paid Off - 240	01-Jul-2007
TOTAL		678,500.00	519,959.38					

Realized Loss Report

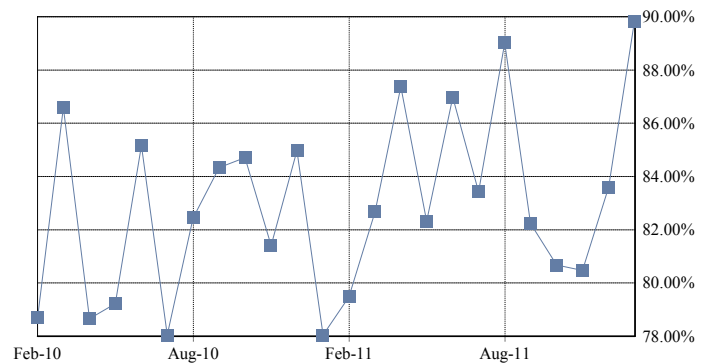
COLLATERAL REALIZED LOSSES

	Group 2	Group 1	Total
<u>Current</u>			
Subsequent Recoveries	6,637.15	35,907.53	42,544.68
Number of Loans Liquidated	13	16	29
Collateral Principal Realized Loss/(Gain) Amount	2,332,258.26	2,281,854.43	4,614,112.69
Collateral Interest Realized Loss/(Gain) Amount	149,644.79	322,372.27	472,017.06
Net Liquidation Proceeds	126,544.11	(75,681.77)	50,862.34
<u>Cumulative</u>			
Number of Loans Liquidated	717	1,546	2,263
Collateral Realized Loss/(Gain) Amount	127,544,025.91	197,070,096.29	324,614,122.20
Net Liquidation Proceeds	38,079,472.62	54,341,908.46	92,421,381.08
Cumulative Subsequent Recoveries	2,334,776.95	3,240,629.37	5,575,406.32

Collateral Loss Severity Approximation by Groups



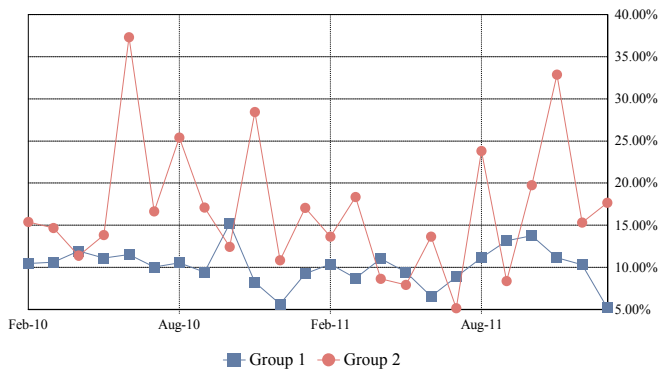
Collateral Loss Severity Approximation



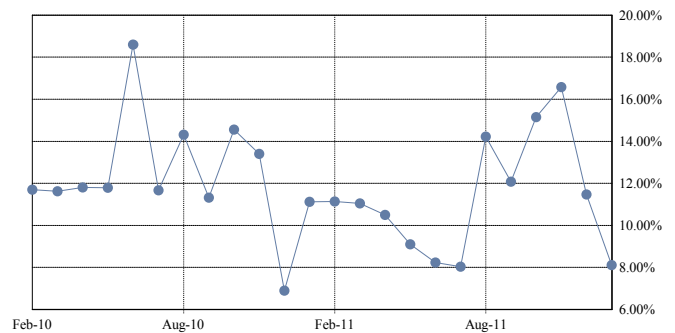
DEFAULT SPEEDS

	Group 2	Group 1	Total
MDR	1.61%	0.44%	0.70%
3 Months Avg MDR	2.09%	0.78%	1.07%
12 Months Avg MDR	1.42%	0.87%	1.00%
Avg MDR Since Cut-off	1.25%	0.64%	0.79%
CDR	17.66%	5.19%	8.11%
3 Months Avg CDR	22.35%	8.92%	12.12%
12 Months Avg CDR	15.77%	10.00%	11.34%
Avg CDR Since Cut-off	14.00%	7.38%	9.07%
SDA	2,943.16%	864.24%	1,352.32%
3 Months Avg SDA Approximation	3,724.72%	1,486.78%	2,020.21%
12 Months Avg SDA Approximation	2,628.99%	1,667.44%	1,890.60%
Avg SDA Since Cut-off Approximation	2,332.67%	1,232.41%	1,511.01%
Loss Severity Approximation for Current Period	89.41%	90.24%	89.82%
3 Months Avg Loss Severity Approximation	79.49%	86.46%	83.44%
12 Months Avg Loss Severity Approximation	84.07%	83.46%	83.66%
Avg Loss Severity Approximation Since Cut-off	75.38%	75.81%	75.64%

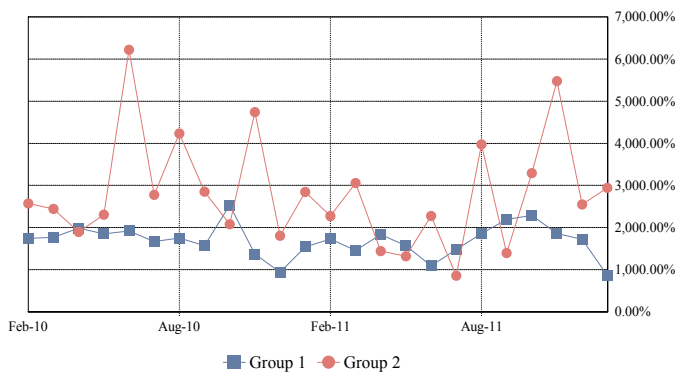
CDR by Groups



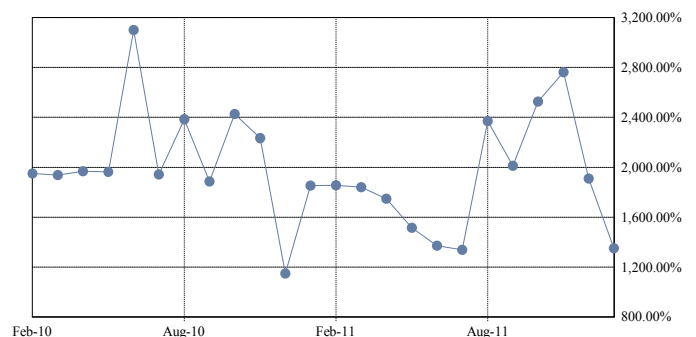
Total CDR



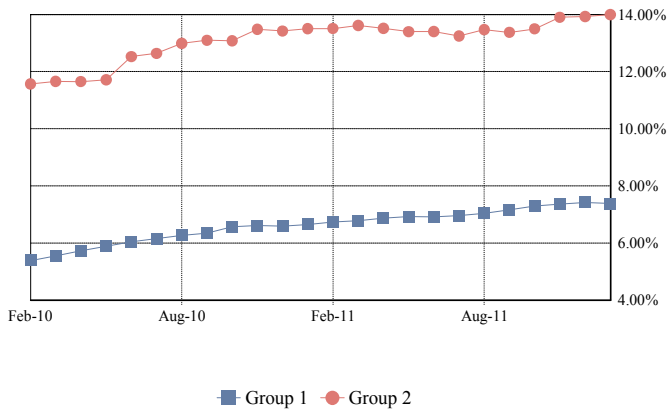
SDA by Groups



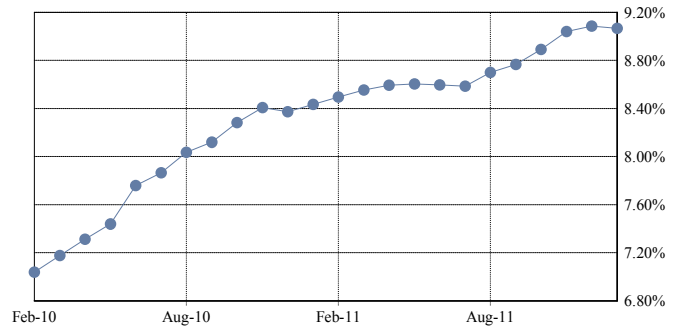
Total SDA



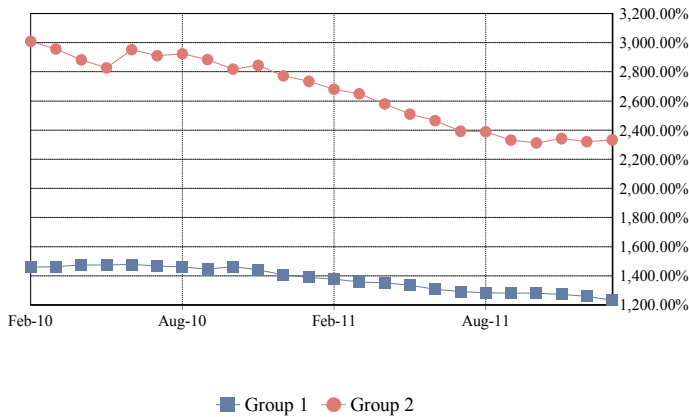
CDR Avg since Cut-Off by Groups



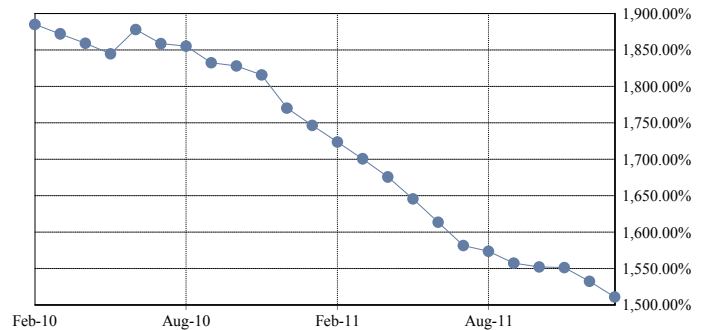
Total CDR Avg since Cut-Off



SDA Avg since Cut-Off by Groups



Total SDA Avg since Cut-Off



COLLATERAL REALIZED LOSS CALCULATION METHODOLOGY

Monthly Default Rate (MDR): $(\text{Beg Principal Balance of Liquidated Loans}) / (\text{Total Beg Principal Balance})$

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: $\text{CDR} / \text{IF}(\text{WAS} < 61, \text{MIN}(30, \text{WAS}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{WAS}) * 0.02\% - 0.0095\% * (\text{WAS} - 60)))$

Average MDR over period between nth month and mth month (AvgMDR_{n,m}): $[(1 - \text{MDR}_n) * (1 - \text{MDR}_{n+1}) * \dots * (1 - \text{MDR}_m)]^{1 / \text{months in period } n,m}$

Average CDR over period between the nth month and mth month (AvgCDR_{n,m}): $1 - ((1 - \text{AvgMDR}_{n,m})^{12})$

Average SDA Approximation over period between the nth month and mth month:

$\text{AvgCDR}_{n,m} / \text{IF}(\text{Avg WAS}_{n,m} < 61, \text{MIN}(30, \text{Avg WAS}_{n,m}) * 0.02\%, \text{MAX}(0.03\%, \text{MIN}(30, \text{Avg WAS}_{n,m}) * 0.02\% - 0.0095\% * (\text{Avg WAS}_{n,m} - 60)))$

Average WAS_{n,m}: $(\text{WAS}_n + \text{WAS}_{n+1} + \dots + \text{WAS}_m) / (\text{number of months in the period } n,m)$

Loss Severity Approximation for current period: $\text{sum}(\text{Realized Loss Amount}) / \text{sum}(\text{Beg Principal Balance of Liquidated Loans})$

Average Loss Severity Approximation over period between nth month and mth month: $\text{Avg}(\text{Loss Severity}_{n,m})$

Note: Default rates are calculated since deal issue date and include realized gains and additional realized losses and gains from prior periods.

Dates correspond to distribution dates.

Charged off or Partially Charged off Loans assumed to have a minimum 100% Loss Severity Percentage.

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Realized Loss Detail Report

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
2000406487	1	7.754%	IL - 100.00%	240	42,467.62		43,982.09
2000411080	1	2.000%	WA - 81.60%	360	317,167.55	Modification	80,200.00
2000412065	1	10.375%	KY - 56.67%	360	32,869.60		35,540.79
2000415608	1	5.750%	MI - 79.43%	360	81,944.34		90,556.80
2000416517	1	6.875%	MI - 80.00%	360	127,919.95		125,817.09
2000416578	1	12.150%	NC - 100.00%	360	48,923.12		55,689.61
2000416839	1	10.900%	NJ - 100.00%	360	492,532.20		551,163.86
2000416966	1	10.600%	MN - 85.00%	360	116,504.65		132,683.11
2000418421	1	9.300%	AZ - 58.10%	360	163,988.07		110,744.64
2000418741	1	10.550%	GA - 94.00%	360	169,756.62		231,756.36
2000418753	1	7.750%	ID - 65.00%	360	98,969.20		65,525.01
2000418932	1	9.800%	FL - 75.00%	360	159,103.60		171,511.54
2000419557	1	2.000%	FL - 80.00%	360	149,270.82	Modification	88,900.00
2000419617	1	7.750%	AZ - 77.37%	360	139,912.73		147,055.41
2000420075	1	10.900%	FL - 70.00%	360	184,114.55		151,720.38
2000420138	1	9.350%	MI - 75.00%	360	119,309.14		165,780.37
2000420460	1	6.250%	WA - 67.30%	360	269,406.38	Modification	(100.00)
2000420931	1	9.990%	OK - 80.00%	360	49,044.05		45,204.50
2000422420	1	2.000%	SC - 75.00%	360	351,671.89	Modification	135,000.00
2000422454	1	2.000%	TX - 80.00%	360	126,344.30	Modification	29,200.00
2000422863	1	7.100%	TX - 80.00%	360	167,985.49		82,226.72
2000406248	1	0.000%	OK - 86.40%	360	0.00	Revision	(144.16)
2000406515	1	0.000%	KY - 80.00%	360	0.00	Revision	(3,000.00)
2000406534	1	0.000%	FL - 58.93%	360	0.00	Revision	30.00
2000406596	1	0.000%	VA - 80.00%	360	0.00	Revision	586.70
2000406598	1	0.000%	MI - 90.00%	360	0.00	Revision	(6,091.95)
2000406845	1	0.000%	PA - 90.00%	360	0.00	Revision	14.58
2000406851	1	0.000%	PA - 74.09%	360	0.00	Revision	(750.00)
2000406939	1	0.000%	FL - 50.00%	360	0.00	Revision	12.72
2000411625	1	0.000%	CO - 100.00%	360	0.00	Revision	72.45
2000411633	1	0.000%	KS - 100.00%	360	0.00	Revision	(110.60)
2000411697	1	0.000%	IA - 100.00%	360	0.00	Revision	711.00
2000411784	1	0.000%	CO - 85.00%	360	0.00	Revision	(25.00)
2000413539	1	0.000%	SC - 100.00%	360	0.00	Revision	(7.33)
2000415544	1	0.000%	CO - 85.00%	360	0.00	Revision	(41.96)
2000415644	1	0.000%	MD - 85.00%	360	0.00	Revision	(595.00)
2000415656	1	0.000%	CA - 80.00%	360	0.00	Revision	(25.00)
2000415695	1	0.000%	FL - 90.00%	360	0.00	Revision	(6.14)
2000415717	1	0.000%	IN - 90.00%	360	0.00	Revision	81,939.80
2000415982	1	0.000%	AZ - 75.00%	360	0.00	Revision	96.73
2000416183	1	0.000%	PA - 100.00%	180	0.00	Revision	(285.31)
2000416186	1	0.000%	PA - 95.00%	360	0.00	Revision	7.20
2000416343	1	0.000%	NV - 100.00%	180	0.00	Revision	(469.03)
2000416867	1	0.000%	TN - 90.00%	360	0.00	Revision	228.46
2000417070	1	0.000%	MI - 80.30%	360	0.00	Revision	63.00
2000417283	1	0.000%	AL - 95.00%	360	0.00	Revision	769.61
2000417546	1	0.000%	NJ - 90.00%	360	0.00	Revision	(826.82)
2000417610	1	0.000%	CA - 80.00%	360	0.00	Revision	222.31
2000417660	1	0.000%	ID - 100.00%	360	0.00	Revision	750.79
2000417708	1	0.000%	SC - 80.00%	360	0.00	Revision	26.89

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
2000417747	1	0.000%	MT - 90.00%	360	0.00	Revision	6.00
2000417903	1	0.000%	PA - 80.00%	360	0.00	Revision	5,565.00
2000417938	1	0.000%	FL - 95.00%	360	0.00	Revision	(589.46)
2000417972	1	0.000%	CA - 80.00%	360	0.00	Revision	(29.59)
2000418033	1	0.000%	IL - 95.00%	360	0.00	Revision	(1,814.29)
2000418317	1	0.000%	FL - 85.00%	360	0.00	Revision	(200.33)
2000418492	1	0.000%	FL - 73.12%	360	0.00	Revision	(50.00)
2000418502	1	0.000%	FL - 75.00%	360	0.00	Revision	63.61
2000418725	1	0.000%	VA - 100.00%	360	0.00	Revision	(25.00)
2000418843	1	0.000%	WI - 85.00%	360	0.00	Revision	115.78
2000418853	1	0.000%	MS - 70.00%	360	0.00	Revision	(63.00)
2000418917	1	0.000%	GA - 95.00%	360	0.00	Revision	741.84
2000419058	1	0.000%	MI - 69.93%	360	0.00	Revision	1.77
2000419078	1	0.000%	IL - 65.00%	360	0.00	Revision	149.41
2000419147	1	0.000%	FL - 75.00%	360	0.00	Revision	(63.00)
2000419224	1	0.000%	FL - 64.88%	360	0.00	Revision	(63.00)
2000419331	1	0.000%	FL - 79.27%	360	0.00	Revision	78.01
2000419354	1	0.000%	FL - 70.00%	360	0.00	Revision	(4,170.86)
2000419359	1	0.000%	NC - 80.00%	360	0.00	Revision	22.97
2000419450	1	0.000%	WA - 80.00%	360	0.00	Revision	29.50
2000419496	1	0.000%	LA - 80.00%	360	0.00	Revision	155.00
2000419788	1	0.000%	CA - 80.00%	360	0.00	Revision	126.00
2000419835	1	0.000%	CO - 85.75%	360	0.00	Revision	(1,378.93)
2000419903	1	0.000%	AZ - 87.00%	360	0.00	Revision	50.50
2000419924	1	0.000%	FL - 85.00%	360	0.00	Revision	(347.37)
2000419939	1	0.000%	FL - 58.64%	360	0.00	Revision	(102.55)
2000419999	1	0.000%	FL - 68.99%	360	0.00	Revision	49.03
2000420116	1	0.000%	MI - 85.00%	360	0.00	Revision	700.00
2000420121	1	0.000%	CA - 74.03%	360	0.00	Revision	183.20
2000420532	1	0.000%	FL - 70.00%	360	0.00	Revision	(63.00)
2000420592	1	0.000%	CA - 72.22%	360	0.00	Revision	29.34
2000420723	1	0.000%	FL - 85.00%	360	0.00	Revision	37.31
2000420745	1	0.000%	FL - 95.00%	360	0.00	Revision	637.96
2000420793	1	0.000%	FL - 69.60%	360	0.00	Revision	441.17
2000420893	1	0.000%	CA - 80.00%	360	0.00	Revision	(133.00)
2000420914	1	0.000%	FL - 85.00%	360	0.00	Revision	(70.00)
2000421006	1	0.000%	FL - 73.00%	360	0.00	Revision	7.97
2000421211	1	0.000%	FL - 90.00%	360	0.00	Revision	(3,073.00)
2000421228	1	0.000%	MD - 80.00%	360	0.00	Revision	31.60
2000421233	1	0.000%	SC - 60.00%	360	0.00	Revision	8.00
2000421285	1	0.000%	KS - 80.10%	360	0.00	Revision	900.00
2000421308	1	0.000%	FL - 70.00%	360	0.00	Revision	7.54
2000421390	1	0.000%	MD - 75.00%	360	0.00	Revision	181.99
2000421812	1	0.000%	GA - 85.00%	360	0.00	Revision	(85.00)
2000421832	1	0.000%	FL - 85.00%	360	0.00	Revision	(63.00)
2000421952	1	0.000%	CA - 47.22%	360	0.00	Revision	52.42
2000421985	1	0.000%	AL - 95.00%	240	0.00	Revision	(595.06)
2000422142	1	0.000%	VA - 80.00%	360	0.00	Revision	3,059.95
2000422234	1	0.000%	KY - 76.92%	360	0.00	Revision	(2,943.65)
2000422416	1	0.000%	FL - 65.00%	360	0.00	Revision	(129.67)
2000422597	1	0.000%	NY - 85.00%	360	0.00	Revision	(7,476.47)

Mortgage Pass-Through Certificates

January 25, 2012 Distribution

Loan Number & Loan Group	Loan Status	Current Note Rate	State & LTV at Origination	Original Term	Prior Principal Balance	Realized Loss/(Gain) Revision	Realized Loss/(Gain)
2000422646	1	0.000%	FL - 75.76%	360	0.00	Revision	985.00
2000422717	1	0.000%	ME - 90.00%	360	0.00	Revision	25.84
2000406268	2	8.625%	MI - 100.00%	360	156,127.57		166,957.97
2000415631	2	8.700%	GA - 80.00%	360	134,317.74		137,350.93
2000416464	2	6.000%	FL - 100.00%	180	73,952.50		75,534.30
2000416762	2	2.000%	FL - 70.00%	360	68,031.94	Modification	25,600.00
2000416822	2	8.110%	FL - 95.00%	360	332,500.00		366,775.10
2000417590	2	8.600%	WA - 90.00%	360	593,648.55		517,309.23
2000417751	2	9.400%	FL - 79.31%	360	113,510.92		132,715.73
2000418136	2	7.950%	NY - 69.48%	360	296,694.02		203,723.07
2000418531	2	9.600%	GA - 80.00%	360	195,269.61		105,609.95
2000419176	2	11.200%	AL - 90.00%	360	126,149.81		128,329.54
2000419311	2	3.950%	DE - 90.00%	240	17,301.10		18,026.14
2000419961	2	10.990%	FL - 90.00%	360	248,767.77		315,380.38
2000420190	2	2.000%	MD - 95.00%	360	308,722.42	Modification	(260.00)
2000421826	2	11.400%	SC - 95.00%	360	144,001.52		147,095.39
2000422057	2	9.200%	GA - 85.00%	360	150,866.05		140,284.23
2000399076	2	0.000%	FL - 80.00%	360	0.00	Revision	303.00
2000415873	2	0.000%	NC - 90.00%	360	0.00	Revision	125.00
2000416147	2	0.000%	MD - 100.00%	360	0.00	Revision	26.86
2000416655	2	0.000%	LA - 80.00%	360	0.00	Revision	1,951.00
2000416812	2	0.000%	MI - 90.00%	360	0.00	Revision	(636.16)
2000416852	2	0.000%	FL - 62.50%	360	0.00	Revision	700.00
2000417038	2	0.000%	MD - 87.17%	360	0.00	Revision	2,112.34
2000417606	2	0.000%	FL - 80.00%	360	0.00	Revision	(150.00)
2000417807	2	0.000%	MD - 80.00%	360	0.00	Revision	(769.86)
2000418031	2	0.000%	VA - 75.00%	360	0.00	Revision	8.80
2000418098	2	0.000%	IL - 80.00%	360	0.00	Revision	92.56
2000418114	2	0.000%	OR - 75.00%	360	0.00	Revision	89.44
2000418265	2	0.000%	FL - 100.00%	180	0.00	Revision	(1,789.92)
2000418338	2	0.000%	VA - 100.00%	180	0.00	Revision	(744.78)
2000419031	2	0.000%	CA - 80.00%	360	0.00	Revision	88.75
2000419190	2	0.000%	FL - 90.00%	360	0.00	Revision	(1,188.96)
2000419193	2	0.000%	CA - 36.59%	360	0.00	Revision	225.36
2000419403	2	0.000%	OR - 80.00%	360	0.00	Revision	1,100.00
2000419409	2	0.000%	TX - 85.00%	360	0.00	Revision	(70.00)
2000419976	2	0.000%	FL - 56.65%	360	0.00	Revision	(206.39)
2000420478	2	0.000%	FL - 90.00%	360	0.00	Revision	181.01
2000420750	2	0.000%	SC - 95.00%	360	0.00	Revision	(22.29)
2000420889	2	0.000%	FL - 95.00%	360	0.00	Revision	92.56
2000421112	2	0.000%	LA - 95.00%	360	0.00	Revision	(138.60)
2000421206	2	0.000%	AL - 95.00%	360	0.00	Revision	360.00
2000421542	2	0.000%	CA - 90.00%	360	0.00	Revision	116.26
2000421630	2	0.000%	MD - 90.00%	360	0.00	Revision	535.30
2000422427	2	0.000%	CA - 62.86%	360	0.00	Revision	(48.55)
2000422470	2	0.000%	CA - 80.00%	360	0.00	Revision	(45.97)
2000422529	2	0.000%	FL - 95.00%	360	0.00	Revision	(825.67)
TOTAL					6,369,067.39		5,086,129.75

Novastar Mortgage Funding Trust 2007-2

Mortgage Pass-Through Certificates

January 25, 2012 Distribution



The Servicer has not made a final recovery determination on any loan noted above as a "Modification" and such realized loss is based on principal forbearance in connection with a loan modification.

Triggers and Adj. Cert. Report

TRIGGER EVENTS			
	Group 2	Group 1	Total
Does a Trigger Event Exist?			No
Has a Crossover Date Occurred?			No
Rolling 60-Day Delinquency Percentage			33.020293%
Mezzanine Certificate Balance & Overcollateralization			174,949,050.98
Beginning Pool Principal Balance			724,991,454.22
Credit Enhancement Percentage			24.131188%
Cumulative Loss Percentage			23.18672301%
Does the Master Servicer Event of Default Exist? (A Master Event Exists if either of(i),(ii) or(iii) is true)			Yes
(i) The quotient of ((A) > (B))			
. (A) Cumulative Loss Percentage			23.186723%
. (B) Applicable Loss %			9.750000%
(ii) The quotient of ((A) > (B))			
. (A) Rolling 90-Day Delinquency Percentage			31.571369%
. (B) Applicable Loss %			24.000000%
(iii) The quotient of ((A) > (B))			
. (A) Cum. Loss% of Cut off Balance (Over 12 month)			5.935882%
. (B) Applicable Loss %			4.250000%
HAMP Incentive Amount Reporting -			
Current Bonus Incentive Amount	0.00	1,500.00	1,500.00
Cumulative Bonus Incentive Amount	4,500.00	16,500.00	21,000.00

ADJUSTABLE RATE CERTIFICATE INFORMATION			
<i>SPACE INTENTIONALLY LEFT BLANK</i>			

ADDITIONAL INFORMATION

	Group 2	Group 1	Total
Current LIBOR Rate			0.293600%
Libor Rate Determination Date			12/22/2011
Next LIBOR Rate			0.276300%
Next Libor Rate Determination Date			01/23/2012
(x) Aggregate Notional amount of the Hedge Agreements			840,000,000.00
(y) Aggregate Certificate Principal Balance			718,784,739.26
Difference: ((x) - (y))			121,215,260.74
Dollar amounts of Claims made*			
Amounts paid by the MI Insurer in respect of claims made*			
Premiums due and paid under the MI Policy*			
(a) Class I Monthly Interest Distributable Amount			0.00
(b) Hedge amount received by Supplemental Interest Trust			0.00
Absolute Difference: ((a) - (b))			0.00
* Information not available with Trustee			

Additional Certificate Report

ADDITIONAL CERTIFICATE REPORT						
CLASS	NET WAC Shortfall Prior (1)	Interest on Prior SF (2)	Curr NET WAC SF (3)	Total NET WAC SF (1+2+3)	NET WAC Shortfall Paid	NET WAC Shortfall UnPaid
A-1A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2A	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2B	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2C	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A-2D	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-1	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-2	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-3	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-4	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-5	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-6	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-7	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-8	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-9	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
M-10	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Modified Loan Detail

Modification Detail Report - Mortgage Loans Modified Durring Current Distribution

Loan Number & Loan Group	Modification		Post-Modification							
	Date	Current Type Desc. Code	Beginning Balance	Note Rate	Maturity Date	P&I Payment	Principal Foregiveness	Interest Foregiveness	Amount Capitalized	Amount Deferred
2000406489	1	2/1/2012	V	115,152.09	2.63%	11/1/2036	390.75		7,096.59	
2000406630	1	12/1/2011	V	76,712.74	2.00%	11/1/2036	236.53	10,216.42	28,140.17	
2000411080	1	1/1/2012	V	248,227.94	2.00%	10/1/2036	654.81	816.98	11,262.10	80,200.00
2000411637	1	1/1/2012	V	99,503.59	2.00%	12/1/2036	316.61		12,053.07	
2000411975	1	1/1/2012	V	85,149.66	2.00%	10/1/2036	259.57	273.95	17,584.84	
2000412051	1	1/1/2012	V	115,013.07	3.63%	12/1/2036	484.46		7,645.79	
2000415510	1	1/1/2012	V	215,184.61	2.00%	2/1/2037	651.63		22,997.19	
2000415923	2	11/1/2011	V	143,787.24	2.00%	2/1/2037	472.81		36,424.71	
2000416187	1	1/1/2012	V	140,734.58	2.75%	12/1/2036	504.63	604.08	11,843.90	
2000416477	1	1/1/2012	V	47,457.82	2.75%	3/1/2022	170.39		2,464.24	
2000416762	2	12/1/2011	V	51,746.37	2.00%	3/1/2037	156.92	72.89	9,341.39	25,600.00
2000416926	1	1/1/2012	V	129,142.62	2.95%	3/1/2037	476.73		6,913.81	
2000417204	2	1/1/2012	V	131,675.16	4.00%	3/1/2037	622.55		6,846.93	
2000417501	1	1/1/2012	V	75,096.97	2.00%	3/1/2037	227.47		8,400.38	
2000417533	1	1/1/2012	V	303,756.60	2.00%	3/1/2037	919.85		23,090.35	
2000417628	1	2/1/2012	V	225,143.89	2.55%	3/1/2037	785.67		7,379.93	
2000417803	1	1/1/2012	V	278,145.39	2.00%	3/1/2037	855.23		12,001.78	
2000417804	1	1/1/2012	V	34,971.35	2.55%	3/1/2022	122.71		1,806.21	
2000418431	2	2/1/2012	V	337,324.84	2.00%	4/1/2037	1,162.61		16,825.59	
2000418512	1	1/1/2012	V	267,225.74	2.05%	4/1/2037	819.40	4,263.20	68,760.22	
2000418524	2	1/1/2012	V	177,339.63	2.70%	4/1/2037	617.27		41,198.04	
2000419203	2	2/1/2012	V	104,716.38	4.49%	3/1/2037	480.43		8,842.24	
2000419308	1	2/1/2012	V	75,782.79	2.00%	4/1/2037	229.49		4,730.28	
2000419486	1	1/1/2012	V	121,767.27	2.65%	4/1/2037	550.36	181.27	2,029.75	
2000419557	1	1/1/2012	V	64,880.64	2.00%	4/1/2037	196.48		4,509.82	88,900.00
2000419870	2	1/1/2012	V	461,698.69	2.00%	4/1/2037	1,459.56	848.78	12,890.79	
2000420718	1	2/1/2012	V	51,460.21	2.70%	5/1/2022	177.00		9,400.06	
2000421042	1	12/1/2011	V	392,454.12	2.00%	5/1/2037	1,268.39	781.29	54,839.43	
2000421930	2	1/1/2012	V	135,457.64	2.15%	6/1/2037	437.12		17,206.41	
2000420790	2	2/1/2012	V	62,876.07	2.00%	5/1/2037	202.88			
2000421375	1	1/1/2012	V	150,892.02	2.00%	6/1/2037	501.90	464.25	3,860.52	
2000421886	1	1/1/2012	V	155,449.91	2.75%	6/1/2037	563.50		28,242.99	
2000422406	1	1/1/2012	V	174,686.47	2.50%	6/1/2037	602.74		16,411.50	
2000422420	1	12/1/2011	V	231,005.32	2.00%	6/1/2037	700.50	1,507.27	14,158.61	135,000.00
2000422454	1	12/1/2011	V	97,656.66	2.00%	6/1/2037	295.73	228.89	996.39	29,200.00
2000422744	1	2/1/2012	V	46,384.26	3.45%	7/1/2017	192.19		6,619.20	
TOTAL	36			5,625,660.35			18,766.87	20,259.27	544,815.22	358,900.00

Modification Code Description

A Fast Track Modification	J First Pay Adjustment Date Modification	R Minimum Rate Modification
B Modification Resulting In Capitalized Amount	K First Rate Date Modification	S First Principal Payment Date Modification
C Modification Resulting In Forgiven Principal Amount	L First Rate Date Extended	T Interest Only Flag Modification
D Modification Resulting In Forgiven Interest Amount	M First Periodic Rate Cap Modification	U Interest Only Term Modification
E Modification Resulting In Deferred Amount	N Subsequent Periodic Rate Cap Down Modification	V Various Attributes Modified
F Beginning Balance Modification	O Other	W Balloon Payment Modification
G Note Rate Modification	P Subsequent Periodic Rate Cap Up Modification	X Balloon Payment Date Modification
H Scheduled P&I Amount Modification	Q Maximum Rate Modification	Y Loan Type Modification
I Maturity Date Modification		

Investor Supplemental Notice

DEAL CALENDAR			
Rolling Payment Schedule			
February 27, 2012	May 25, 2012	August 27, 2012	November 26, 2012
March 26, 2012	June 25, 2012	September 25, 2012	December 26, 2012
April 25, 2012	July 25, 2012	October 25, 2012	January 25, 2013